

QUARTERLY STATEMENT

OF THE

AMERICAN NATIONAL INSURANCE COMPANY

of GALVESTON

in the state of TEXAS

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

March 31, 2014

LIFE AND ACCIDENT AND HEALTH

2014



60739201420100101

QUARTERLY STATEMENT

AS OF MARCH 31, 2014
OF THE CONDITION AND AFFAIRS OF THE

American National Insurance Company

NAIC Group Code	0408	0408	NAIC Company Code	60739	Employer's ID Number	74-0484030
	(Current Period)	(Prior Period)				
Organized under the Laws of	Texas			State of Domicile or Port of Entry	Texas	
Country of Domicile	United States of America					
Incorporated/Organized	March 1, 1905			Commenced Business	March 17, 1905	
Statutory Home Office	One Moody Plaza			Galveston, TX US 77550		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
Main Administrative Office	One Moody Plaza					
	(Street and Number)					
	Galveston, TX US 77550			409-763-4661		
	(City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)		
Mail Address	One Moody Plaza			Galveston, TX US 77550		
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	One Moody Plaza			Galveston, TX US 77550	409-766-6027	
	(Street and Number)			(City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Internet Website Address	www.anico.com					
Statutory Statement Contact	Shawn David Benoit			409-766-6027		
	(Name)			(Area Code) (Telephone Number)	(Extension)	
	StatutoryComp@anico.com			409-766-6936		
	(E-Mail Address)			(Fax Number)		

OFFICERS

Chairman of the Board
Robert Lee Moody

	Name	Title
1.	James Edward Pozzi	President & Chief Operating Officer
2.	John Mark Flippin	Secretary
3.	John Joseph Dunn Jr.	Treasurer
4.	Frank Vincent Broll Jr.	Senior Vice President & Actuary

VICE-PRESIDENTS

Name	Title	Name	Title
George Richard Ferdinandsen	Vice Chairman of the Board	Bruce Murray LePard	Senior Vice President
Ronald Jay Welch	Senior Executive Vice President	James Walter Pangburn	Senior Vice President
		Ronald Clark Price	Senior Vice President
David Alan Behrens	Executive Vice President	John Franklin Simon	Senior Vice President & Actuary
John Joseph Dunn Jr.	Executive Vice President & CFO	Shannon Lee Smith	Senior Vice President
Johnny David Johnson	Executive Vice President		
Gregory Victor Ostergren	Executive Vice President	Barry Charles Cooper	Vice President
Steven Harvey Schouweiler	Executive Vice President	Deborah Kay Janson	Vice President
Hoyt James Strickland Jr.	Executive Vice President	Charles Jordan Jones	Vice President
		Bradley Wayne Manning	Vice President
Dwain Allen Akins	Senior Vice President	Michael Scott Marquis	Vice President
Albert Louis Amato Jr.	Senior Vice President	Edward Bruce Pavelka	Vice President
Scott Frank Brast	Senior Vice President	James Patrick Stelling	Vice President
Frank Vincent Broll Jr.	Senior Vice President & Actuary	Clarence Ellsworth Tipton	Vice President & Senior Health Actuary
Scott Christopher Campbell	Senior Vice President	William Henry Watson III	Vice President
William Franklin Carlton	Senior Vice President & Controller		
Gordon Dennis Dixon	Senior Vice President	Larry Edward Linares	Assistant Vice President
Bernard Stephen Gerwel	Senior Vice President	Deanna Denise Snedden	Assistant Vice President

DIRECTORS OR TRUSTEES

Arthur Oleen Dummer	Shelby Miller Elliott	Frances Anne Moody-Dahlberg	Robert Lee Moody
Russell Shearn Moody	William Lewis Moody IV	James Edward Pozzi	James Daniel Yarbrough

State of Texas

County of Galveston ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
James Edward Pozzi	John Mark Flippin	William Franklin Carlton
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President & Chief Operating Officer	Secretary	Senior Vice President and Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
 day of , 2014

a. Is this an original filing? [X] Yes [] No
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	9,650,136,766		9,650,136,766	9,492,922,458
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	1,900,267,261	8,610,850	1,891,656,411	1,868,644,196
3. Mortgage loans on real estate:				
3.1 First liens	3,221,859,968		3,221,859,968	3,221,132,909
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	13,545,413		13,545,413	13,743,517
4.2 Properties held for the production of income (less \$ 0 encumbrances)	281,279,853		281,279,853	281,929,324
4.3 Properties held for sale (less \$ 0 encumbrances)				15,085,799
5. Cash (\$ (73,495,969)), cash equivalents (\$ 175,976,560), and short-term investments (\$ 24,231,234)	126,732,400	20,575	126,711,825	328,904,424
6. Contract loans (including \$ 299,799 premium notes)	340,604,693	1,507,178	339,097,515	337,280,899
7. Derivatives	146,474,787		146,474,787	165,247,062
8. Other invested assets	911,967,115		911,967,115	899,367,249
9. Receivables for securities	1,932,588		1,932,588	2,742,025
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	16,594,800,844	10,138,603	16,584,662,241	16,626,999,862
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	161,924,350		161,924,350	153,306,122
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	14,114,409	546,448	13,567,961	19,155,414
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	93,006,268		93,006,268	92,194,537
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,775,901		10,775,901	9,565,780
16.2 Funds held by or deposited with reinsured companies	14,992,034		14,992,034	15,776,175
16.3 Other amounts receivable under reinsurance contracts	2,964,451		2,964,451	3,213,313
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	6,282,011		6,282,011	6,282,011
18.2 Net deferred tax asset	256,935,653	158,466,413	98,469,240	103,941,678
19. Guaranty funds receivable or on deposit	2,127,512		2,127,512	2,138,844
20. Electronic data processing equipment and software	41,003,848	28,796,935	12,206,913	7,265,903
21. Furniture and equipment, including health care delivery assets (\$ 0)	2,054,030	2,054,030		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	10,606,339		10,606,339	9,865,941
24. Health care (\$ 0) and other amounts receivable	14,040,054	14,040,054		
25. Aggregate write-ins for other than invested assets	37,861,787	24,042,861	13,818,926	15,558,448
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	17,263,489,491	238,085,344	17,025,404,147	17,065,264,028
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	981,738,667		981,738,667	970,953,845
28. Total (Lines 26 and 27)	18,245,228,158	238,085,344	18,007,142,814	18,036,217,873

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Miscellaneous receivables	9,259,541	9,238,041	21,500	21,500
2502. Credit Insurance items recoverable	8,075,684		8,075,684	8,697,918
2503. Capitalized lease commissions	5,886,145	5,886,145		
2598. Summary of remaining write-ins for Line 25 from overflow page	14,640,417	8,918,675	5,721,742	6,839,030
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	37,861,787	24,042,861	13,818,926	15,558,448

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 12,571,117,880 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	12,571,117,880	12,681,312,789
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	52,904,129	53,444,360
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	536,982,716	525,139,386
4. Contract claims:		
4.1 Life	137,192,059	112,847,480
4.2 Accident and health	29,255,149	24,738,362
5. Policyholders' dividends \$ 78,538 and coupons \$ 0 due and unpaid	78,538	77,272
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	2,385,429	2,426,731
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 201,289 accident and health premiums	1,437,245	1,099,535
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 1,321,780 assumed and \$ 3,539,839 ceded	4,861,619	4,833,325
9.4 Interest Maintenance Reserve	18,193,757	20,385,987
10. Commissions to agents due or accrued-life and annuity contracts \$ 9,156,571, accident and health \$ 1,164,251 and deposit-type contract funds \$ 0	10,320,822	10,660,071
11. Commissions and expense allowances payable on reinsurance assumed	1,890,013	2,141,391
12. General expenses due or accrued	41,764,241	49,187,859
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,689)	(9,689)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,439,239	5,426,113
15.1 Current federal and foreign income taxes, including \$ 9,768,771 on realized capital gains (losses)	13,726,634	10,050,678
15.2 Net deferred tax liability		
16. Unearned investment income	216,502	233,517
17. Amounts withheld or retained by company as agent or trustee	25,870,004	26,462,985
18. Amounts held for agents' account, including \$ 5,685,339 agents' credit balances	5,715,822	5,722,363
19. Remittances and items not allocated	35,230,063	34,246,439
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	412,383,322	406,622,523
24.02 Reinsurance in unauthorized and certified \$ (0) companies	24,982,665	23,804,052
24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	3,170,550	1,574,868
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	15,900,008	16,072,474
24.08 Derivatives		
24.09 Payable for securities	10,524,760	6,283,304
24.10 Payable for securities lending		
24.11 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	359,736,827	372,621,642
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	14,320,270,304	14,397,405,817
27. From Separate Accounts statement	981,738,667	970,953,845
28. Total liabilities (Lines 26 and 27)	15,302,008,971	15,368,359,662
29. Common capital stock	30,832,449	30,832,449
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	33,747,216	32,125,929
34. Aggregate write-ins for special surplus funds	(5,932,400)	(6,437,574)
35. Unassigned funds (surplus)	2,743,705,652	2,708,778,470
36. Less treasury stock, at cost:		
36.1 3,920,697 shares common (value included in Line 29 \$ 3,920,697)	97,219,074	97,441,063
36.2 0 shares preferred (value included in Line 30 \$ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	2,674,301,394	2,637,025,762
38. Totals of Lines 29, 30 and 37	2,705,133,843	2,667,858,211
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,007,142,814	18,036,217,873

DETAILS OF WRITE-IN LINES			
2501.	Property and casualty reinsurance liabilities	173,252,700	175,135,439
2502.	Pending escheat items	66,877,476	66,453,952
2503.	Delayed FIT	59,930,541	59,930,541
2598.	Summary of remaining write-ins for Line 25 from overflow page	59,676,110	71,101,710
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	359,736,827	372,621,642
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.	Unearned restricted stock	(5,932,400)	(6,437,574)
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	(5,932,400)	(6,437,574)

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	352,476,567	281,107,738	1,146,268,526
2. Considerations for supplementary contracts with life contingencies	689,748	1,761,446	5,386,435
3. Net investment income	182,860,495	195,906,239	792,618,571
4. Amortization of Interest Maintenance Reserve (IMR)	2,568,205	2,095,577	10,450,197
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	7,057,647	(4,612,208)	25,843,292
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,162,084		16,833,610
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	29,066,717	37,839,192	123,795,225
9. Totals (Lines 1 to 8.3)	578,881,463	514,097,984	2,121,195,856
10. Death benefits	48,279,683	62,033,975	194,587,502
11. Matured endowments (excluding guaranteed annual pure endowments)	976,918	1,200,118	4,316,311
12. Annuity benefits	105,052,223	100,562,866	377,661,473
13. Disability benefits and benefits under accident and health contracts	19,316,960	14,101,669	60,816,770
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	350,106,258	292,307,970	1,119,563,171
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,224,426	14,225,559	20,944,999
18. Payments on supplementary contracts with life contingencies	61,090	70,156	350,824
19. Increase in aggregate reserves for life and accident and health contracts	(110,735,139)	(125,085,263)	(338,215,100)
20. Totals (Lines 10 to 19)	415,282,419	359,417,050	1,440,025,950
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	44,627,174	34,221,527	172,077,353
22. Commissions and expense allowances on reinsurance assumed	5,153,146	(1,942,262)	17,321,727
23. General insurance expenses	58,846,480	60,466,184	259,183,086
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,541,813	9,666,732	31,707,225
25. Increase in loading on deferred and uncollected premiums	978,725	422,049	(2,307,842)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(334,163)	(10,574,803)	(20,393,803)
27. Aggregate write-ins for deductions	20,134,410	17,844,384	73,721,045
28. Totals (Lines 20 to 27)	554,230,004	469,520,861	1,971,334,741
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,651,459	44,577,123	149,861,115
30. Dividends to policyholders	471,808	679,151	2,508,795
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	24,179,651	43,897,972	147,352,320
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,049,910)	13,010,624	56,575,685
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	26,229,561	30,887,348	90,776,635
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 9,566,323 (excluding taxes of \$ 202,448 transferred to the IMR)	24,901,130	5,639,139	58,352,015
35. Net income (Line 33 plus Line 34)	51,130,691	36,526,487	149,128,650
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,667,858,211	2,260,267,890	2,260,267,890
37. Net income (Line 35)	51,130,691	36,526,487	149,128,650
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 3,988,899	14,270,330	69,645,791	297,379,320
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(14,578,101)	28,658,188	30,901,691
41. Change in nonadmitted assets	8,817,849	(4,287,391)	17,841,712
42. Change in liability for reinsurance in unauthorized and certified companies	(1,178,613)	39,830	110,541
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(5,760,799)	2,502,307	(16,351,078)
45. Change in treasury stock	221,989	821,755	845,275
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	1,621,284	2,918,832	3,125,060
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(20,723,589)	(20,707,927)	(82,831,302)
53. Aggregate write-ins for gains and losses in surplus	3,454,591	(893,573)	7,440,452
54. Net change in capital and surplus (Lines 37 through 53)	37,275,632	115,224,299	407,590,321
55. Capital and surplus as of statement date (Lines 36 + 54)	2,705,133,843	2,375,492,189	2,667,858,211

DETAILS OF WRITE-IN LINES			
08.301. Property and Casualty reinsurance income	26,159,944	34,651,265	107,966,369
08.302. Group Reinsurance Fee Income	1,312,798	994,463	5,872,679
08.303. Miscellaneous income	1,154,808	1,782,871	8,142,052
08.398. Summary of remaining write-ins for Line 08.3 from overflow page	439,167	410,593	1,814,125
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	29,066,717	37,839,192	123,795,225
2701. Property and casualty reinsurance expenses	20,129,540	17,690,754	73,467,596
2702. Fines and penalties to regulatory authorities	4,870	153,630	253,449
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	20,134,410	17,844,384	73,721,045
5301. Change in deferred tax on nonadmitted items	2,949,417	(598,148)	(8,880,309)
5302. Change in unearned restricted stock	505,174	(295,425)	1,418,573
5303. Change in minimum pension liability			31,337,457
5398. Summary of remaining write-ins for Line 53 from overflow page			(16,435,269)
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	3,454,591	(893,573)	7,440,452

CASH FLOW

	1	2	3
Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	356,620,330	284,044,176	1,191,651,316
2. Net investment income	186,898,445	190,121,975	797,021,310
3. Miscellaneous income	33,734,308	30,612,298	133,331,650
4. Total (Lines 1 to 3)	577,253,083	504,778,449	2,122,004,276
5. Benefit and loss related payments	496,271,680	439,920,638	1,818,990,285
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,496,247)	(10,574,803)	(37,227,413)
7. Commissions, expenses paid and aggregate write-ins for deductions	167,936,247	138,378,764	611,296,391
8. Dividends paid to policyholders	511,844	580,364	2,462,254
9. Federal and foreign income taxes paid (recovered) net of \$ 9,768,771 tax on capital gains (losses)	13,642,042	(3,478,707)	56,208,415
10. Total (Lines 5 through 9)	673,865,566	564,826,256	2,451,729,932
11. Net cash from operations (Line 4 minus Line 10)	(96,612,483)	(60,047,807)	(329,725,656)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	341,359,251	473,024,326	1,809,223,037
12.2 Stocks			
12.3 Mortgage loans	78,725,599	110,914,264	757,133,101
12.4 Real estate	29,168,071	8,006,447	80,487,066
12.5 Other invested assets	15,402,609	543,458,860	641,979,426
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	464,655,530	1,135,403,897	3,288,822,630
13. Cost of investments acquired (long-term only):			
13.1 Bonds	483,225,234	479,616,863	1,270,528,888
13.2 Stocks			
13.3 Mortgage loans	77,193,694	139,330,647	901,053,368
13.4 Real estate	10,811,814	7,214,825	90,648,600
13.5 Other invested assets	27,857,785	496,990,500	652,768,762
13.6 Miscellaneous applications	(20,717,102)	254,460	5,952,567
13.7 Total investments acquired (Lines 13.1 to 13.6)	578,371,425	1,123,407,295	2,920,952,185
14. Net increase (or decrease) in contract loans and premium notes	1,816,615	(1,052,188)	3,794,913
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(115,532,510)	13,048,790	364,075,532
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock		2,918,832	
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	11,843,330	580,614	41,841,908
16.5 Dividends to stockholders	20,723,589	20,707,927	82,831,302
16.6 Other cash provided (applied)	18,832,656	3,640,340	125,551,566
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	9,952,397	(13,568,141)	84,562,172
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(202,192,596)	(60,567,158)	118,912,048
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	328,924,996	210,012,948	210,012,948
19.2 End of period (Line 18 plus Line 19.1)	126,732,400	149,445,790	328,924,996

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
20.0002			
20.0003			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life	28,602	31,534	113,548
2. Ordinary life insurance	123,749,896	113,893,683	476,030,956
3. Ordinary individual annuities	161,288,114	94,032,048	446,789,798
4. Credit life (group and individual)	6,024,632	6,128,866	27,414,111
5. Group life insurance	8,665,974	9,201,832	36,567,335
6. Group annuities	57,960,146	48,029,188	170,626,810
7. A & H - group	10,847,563	8,431,549	40,209,175
8. A & H - credit (group and individual)	5,028,181	5,113,867	23,049,985
9. A & H - other	2,444,088	2,720,527	10,598,862
10. Aggregate of all other lines of business			
11. Subtotal	376,037,196	287,583,094	1,231,400,580
12. Deposit-type contracts	9,189,630	11,158,881	94,238,848
13. Total	385,226,826	298,741,975	1,325,639,428

DETAILS OF WRITE-IN LINES			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

As of March 31, 2014, there have been no significant changes to the Notes to the Financial statements since the December 31, 2013 Annual Statement.

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of American National Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the State of Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed by the State of Texas for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under the Texas insurance law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Texas. The State may adopt certain prescribed accounting practices that differ from those found in NAIC SAP.

	State of Domicile	March 31, 2014	December 31, 2013
Net Income			
(1) American National Insurance Company (Pg 4, line 35, Cols 1 & 3)	Texas	\$ 51,130,691	\$ 149,128,650
(2) Prescribed practices that increase/decrease - none	Texas	-	-
(3) Permitted practices that increase/decrease - none	Texas	-	-
(4) NAIC SAP (1-2-3=4)		<u>\$ 51,130,691</u>	<u>\$ 149,128,650</u>
Surplus			
(5) American National Insurance Company (Pg 3, line 38, Cols 1 & 2)	Texas	2,705,133,843.00	2,667,858,211.00
(6) Prescribed practices that increase/decrease - none	Texas	-	-
(7) Permitted practices that increase/decrease - none	Texas	-	-
(8) NAIC SAP (5-6-7=8)		<u>\$ 2,705,133,843</u>	<u>\$ 2,667,858,211</u>

1B -5C. No Change

5. D. Loan-backed Securities

- (1) Prepayment assumptions for mortgage-backed/asset-backed securities were obtained from independent third party pricing services or internal estimates.
- (2) At March 31, 2014, the Company did not have any securities within the scope of SSAP 43R with a recognized other-than-temporary impairment due to the intent to sell or an inability or lack of intent to retain the security for period of time sufficient to recover the amortized cost basis.
- (3) At March 31, 2014, the Company did not hold any loan-backed and structured securities with a recognized credit-related OTTI.
- (4) Unrealized loss fair value information:

NOTES TO FINANCIAL STATEMENTS

a. The aggregate Amount of unrealized losses:

Less than 12 months	\$ (1,609,593)
12 Months or Longer	\$ (1,688,625)

b. The aggregate related fair value of securities with unrealized losses:

Less than 12 months	\$ 33,374,160
12 Months or Longer	\$ 25,832,749

- (5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. As of March 31, 2014, the Company believes it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. Although the investment securities above did not meet management's criteria for other-than-temporary impairment at this time, it is possible that future events or information could cause them to conclude that declines in value are other-than-temporary.

5E -5H. No Change

5. I Working Capital Finance Investments

The company does not finance working capital.

6 – 11 No Change

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensation Absences and Other Post-retirement Benefit Plans

A. Defined Benefit Plan

	Pension Benefits		Postretirement Benefits		Postemployment & Compensated Absence Benefits	
	Mar 31, 2014	Mar 31, 2013	Mar 31, 2014	Mar 31, 2013	Mar 31, 2014	Mar 31, 2013
04. Components of net periodic benefit cost:						
a. Service cost.....	\$ -	4,615,993	-	-	-	-
b. Interest cost.....	\$ 3,806,135	3,833,679	-	-	-	-
c. Expected return on plan assets.....	\$ (4,874,859)	(5,046,320)	-	-	-	-
d. Amortization of unrecognized transition oblig. or transition asset. \$	-	-	-	-	-	-
e. Amount of recognized gains and losses.....	\$ 449,875	3,023,008	-	-	-	-
f. Amount of prior service cost recognized.....	\$ -	-	-	-	-	-
g. Amount of gain or loss recog. due to a settlement or curtailment... \$	-	-	-	-	-	-
h. Total net periodic benefit cost.....	\$ (618,849)	6,426,360	-	-	-	-

13 - 16. No Change

17. Sales, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company had no sales, transfers or servicing of financial assets and extinguishment of liabilities.

18 – 19. No Change

20. Fair Value Measurement

A. Fair value measurement

- (1) Fair value measurement as of March 31, 2014:

NOTES TO FINANCIAL STATEMENTS

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Assets at fair Value				
Preferred Stock	-	-	-	-
Common Stock	-	-	-	-
Bonds				
Ind. & Misc - Com Mort Backed Securities	-	-	-	-
Options	-	-	146,474,787	146,474,787
Total assets at fair value	-	-	146,474,787	146,474,787

There were not transfers between Level 1 and Level 2 fair value hierarchies.

- (2) For asset measured at fair value on a recurring basis using significant unobservable inputs (Level 3) during the period, a reconciliation of the beginning and ending balances is as follows:

Assets:	Beginning Balance at 12/31/2013	Transfers in- to Level 3 (a)	Transfers ou- of Level 3 (b)	Total gains and (losses) included in Net income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2014
Ind. & Misc-Comm Mort Backed Se	-	-	-	-	-	-	-	-	-	-
Options	\$ 165,247,062	-	-	(11,396,856)	13,341,682	4,673,350	-	(25,390,451)	-	146,474,787
Total	\$ 165,247,062	-	-	(11,396,856)	13,341,682	4,673,350	-	(25,390,451)	-	146,474,787

- (3) Transfers between levels, if any, are recognized at the beginning of the reporting period.
- (4) As of March 31, 2014, the fair value of the Company's investments in Level 2 totaled \$0 and its investment in Level 3 totaled \$146,474,787. The market values of equity and debt securities are obtained by the Securities Valuation Office of the NAIC and/or various pricing services. There has been no change in the valuation techniques and related inputs.
- (5) The fair value information for derivative assets is included in the above tables.

B. Not applicable.

C. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability. A fair value hierarchy is used to determine fair value based on a hypothetical transaction at the measurement date from the perspective of a market participant. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its valuation. The input levels are defined as follows:

Level 1 - Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

Level 2 - Quoted prices in markets that are not active or inputs that are observable directly or indirectly. Level 2 inputs include quoted prices for similar assets or liabilities other than quoted prices in Level 1; quoted prices in markets that are not active; or other inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.

Level 3 - Unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Unobservable inputs reflect the Company's own assumptions about the assumptions that

NOTES TO FINANCIAL STATEMENTS

market participants would use in pricing the asset or liability. Level 3 assets and liabilities include financial instruments whose values are determined using pricing models and third-party evaluation, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

The Company has evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Based on the results of this evaluation and investment class analysis, each price was classified into Level 1, 2, or 3.

There are some equity and fixed income securities whose market price is obtained from the Securities Valuation Office (SVO) of the National Association of Insurance Commissioners. For those securities that are not priced by the SVO, the price is obtained from independent pricing services.

The pricing service utilizes market quotations for fixed maturity securities that have quoted prices in active markets. Since fixed maturities generally do not trade on a daily basis, the pricing service prepares estimates of fair value measurements for these securities using its proprietary pricing applications, which include available relevant market information, benchmark curves, benchmarking of like securities, sector groupings and matrix pricing. Additionally, the pricing service uses an Option Adjusted Spread model to develop prepayment and interest rate scenarios.

The pricing service evaluates each asset class based on relevant market information, relevant credit information, perceived market movements and sector news. The market inputs utilized in the pricing evaluation, listed in the approximate order of priority, include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers, reference data, and economic events. The extent of the use of each market input depends on the asset class and the market conditions. Depending on the security, the priority of the use of inputs may change or some market inputs may not be relevant. For some securities additional inputs may be necessary.

The Company has reviewed the inputs and methodology used by the pricing service and the techniques applied by the pricing service to produce quotes that represent the fair value of a specific security. The review of the pricing service's methodology confirms the service is utilizing information from organized transactions or a technique that represents a market participant's assumptions. The Company does not adjust quotes received by the pricing service.

The pricing service utilized by the Company has indicated that they will only produce an estimate of fair value if there is objectively verifiable information available. If the pricing service discontinues pricing an investment, the Company would be required to produce an estimate of fair value using some of the same methodologies as the pricing service, but would have to make assumptions for market-based inputs that are unavailable due to market conditions.

The fair value estimates of most fixed maturity investments including municipal bonds are based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such fixed maturities provided by the pricing service are included in the amount disclosed in Level 2 of the hierarchy.

Additionally, the Company holds a small amount of fixed maturities that have characteristics that make them unsuitable for matrix pricing. For these fixed securities, a quote from a broker (typically a market maker) is obtained. Due to the disclaimers on the quotes that indicate that the price is indicative only, the Company includes these fair value estimates in Level 3. The pricing of certain private placement debt also includes significant non-observable inputs, the internally determined credit rating of the security and an externally provided credit spread, and are classified in Level 3.

NOTES TO FINANCIAL STATEMENTS

For public common and preferred stocks, the Company receives prices from a nationally recognized pricing service that are based on observable market transactions and these securities are disclosed in Level 1. For certain preferred stock held, current market quotes in active markets are unavailable. In these instances, the Company receives an estimate of fair value from the pricing service that provides fair value estimates for the fixed maturity securities. The service utilizes some of the same methodologies to price the preferred stocks as it does for the fixed maturities. These estimates for equity securities are disclosed in Level 2.

The market value of derivative instruments is obtained by a broker (typically a market maker). Due to the disclaimers that the prices is indicative only, the Company includes these fair value estimates in Level 3.

Type of Financial Instrument:	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	10,197,831,090	9,650,136,766		10,193,474,620	4,356,470	
Common Stock	-	-				
Preferred Stock	-	-				
Surplus Debentures/BA Assets	85,302,458	85,302,458		85,302,458		
Options	146,474,787	146,474,787			146,474,787	
Total	\$ 10,429,608,335	9,881,914,011	-	10,278,777,078	150,831,257	-

D. Not applicable.

21 – 24. No Change

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2013 were \$40.015 million. As of March 31, 2014 \$7.649 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$31.160 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1.206 million favorable prior-year development since December 31, 2013 to March 31, 2014. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26 - 30. No Change

31. Reserves for Life Contracts and Annuity Contracts

(1) - (2) No Change

(3) As of March 31, 2014, the amount of insurance for which the gross premiums are less than the net premiums according to valuation standards is \$5,660,000,000.

(4) – (6) No Change

32 – 35. No Change

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state?

Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes [X] No []

If yes, complete Schedule Y, Parts 1, and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes [] No [X] N/A []

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2012

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2007

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

08/31/2012

6.4 By what department or departments?

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [X] No [] N/A []

6.6 Have all of the recommendations within the latest financial examination report been complied with?

Yes [X] No [] N/A []

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

GENERAL INTERROGATORIES

7.2 If yes, give full information

.....

.....

.....

.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

.....

.....

.....

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
American National Registered Invest. Advisor Inc.	League City, Texas	NO	NO	NO	YES
.....

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules, and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

Yes [X] No []

9.11 If the response to 9.1 is No, please explain:

.....

.....

.....

.....

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....

.....

.....

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

.....

.....

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ _____

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

GENERAL INTERROGATORIES

11.2 If yes, give full and complete information relating thereto:

.....

.....

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 14,333,516

13. Amount of real estate and mortgages held in short-term investments: \$

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 1,878,472,937	\$ 1,900,267,261
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$ 227,144,647	\$ 262,156,797
14.26 All Other	\$ 740,495,852	\$ 768,637,985
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,846,113,436	\$ 2,931,062,043
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$

16.3 Total payable for securities lending reported on the liability page \$

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1	2
Name of Custodian(s)	Custodian Address
Moody National Bank	2302 Post Office St., Galveston, TX 77550

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

GENERAL INTERROGATORIES

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X] No []

18.2 If no, list exceptions:

.....

.....

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
		1 Amount
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$ 3,199,811,091
1.14	Total Mortgages in Good Standing	\$ 3,199,811,091
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	\$ 16,142,894
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months	\$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$ 5,905,983
1.44	Total Mortgages in Process of Foreclosure	\$ 5,905,983
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 3,221,859,968
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
2.1	A&H loss percent	74.80 %
2.2	A&H cost containment percent	1.50 %
2.3	A&H expense percent excluding cost containment expenses	35.80 %
3.1	Do you act as a custodian for health savings accounts?	Yes [X] No []
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.	\$ 20,575
3.3	Do you act as an administrator for health savings accounts?	Yes [X] No []
3.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$ 20,575

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS
Current Year To Date - Allocated by States and Territories

States, Etc.		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	1,483,058	2,574,314	97,405	4,154,777	30,000
2.	Alaska	AK	L	125,054	368,476	46,701	540,231	
3.	Arizona	AZ	L	2,693,327	5,291,686	30,680	8,015,693	227,778
4.	Arkansas	AR	L	1,762,227	1,980,162	57,366	3,799,755	
5.	California	CA	L	17,168,306	20,875,271	171,081	38,214,658	936,332
6.	Colorado	CO	L	2,937,589	5,211,747	40,086	8,189,422	305,245
7.	Connecticut	CT	L	387,245	1,737,541	3,451	2,128,237	
8.	Delaware	DE	L	207,403	519,334	2,348	729,085	
9.	District of Columbia	DC	L	469,906	240,353	17	710,276	
10.	Florida	FL	L	9,084,414	14,038,145	116,572	23,239,131	535,818
11.	Georgia	GA	L	3,488,748	2,880,162	289,487	6,658,397	105,192
12.	Hawaii	HI	L	611,761	1,332,076	15,682	1,959,519	30,000
13.	Idaho	ID	L	359,531	1,937,915	192,406	2,489,852	
14.	Illinois	IL	L	2,912,305	8,221,891	92,499	11,226,695	391,049
15.	Indiana	IN	L	1,283,996	2,183,053	102,632	3,569,681	21,246
16.	Iowa	IA	L	1,155,353	1,552,851	73,119	2,781,323	292,221
17.	Kansas	KS	L	985,996	3,258,312	221,089	4,465,397	105,531
18.	Kentucky	KY	L	1,123,079	1,007,549	185,604	2,316,232	80,000
19.	Louisiana	LA	L	4,028,072	2,787,637	565,264	7,380,973	103,054
20.	Maine	ME	L	65,138	570,693	618	636,449	
21.	Maryland	MD	L	1,755,833	7,359,901	43,496	9,159,230	165,353
22.	Massachusetts	MA	L	534,905	5,867,007	(448)	6,401,464	
23.	Michigan	MI	L	1,159,617	5,784,826	44,504	6,988,947	784,831
24.	Minnesota	MN	L	2,812,623	3,807,897	71,361	6,691,881	286,736
25.	Mississippi	MS	L	1,574,158	1,850,568	238,551	3,663,277	
26.	Missouri	MO	L	2,904,502	5,659,003	706,463	9,269,968	3,722
27.	Montana	MT	L	183,482	731,199	36,078	950,759	90,755
28.	Nebraska	NE	L	346,663	566,133	14,450	927,246	220,443
29.	Nevada	NV	L	1,836,312	1,998,336	12,671	3,847,319	341,536
30.	New Hampshire	NH	L	85,150	605,698	3,976	694,824	
31.	New Jersey	NJ	L	1,644,891	7,212,221	20,866	8,877,978	61,909
32.	New Mexico	NM	L	3,797,441	1,424,056	203,318	5,424,815	
33.	New York	NY	N	3,223,024	50,119	10,304	3,283,447	
34.	North Carolina	NC	L	2,900,594	5,373,702	82,765	8,357,061	380,420
35.	North Dakota	ND	L	364,140	124,886	125,538	614,564	877,189
36.	Ohio	OH	L	2,419,590	15,301,000	30,715	17,751,305	17,903
37.	Oklahoma	OK	L	2,498,788	3,004,595	112,071	5,615,454	160,215
38.	Oregon	OR	L	610,164	2,423,422	32,043	3,065,629	
39.	Pennsylvania	PA	L	2,516,473	7,803,940	80,724	10,401,137	290,174
40.	Rhode Island	RI	L	136,282	85,775		222,057	
41.	South Carolina	SC	L	1,823,416	2,835,754	224,738	4,883,908	17,500
42.	South Dakota	SD	L	312,296	329,704	29,828	671,828	206,051
43.	Tennessee	TN	L	2,826,520	2,380,056	99,211	5,305,787	265,175
44.	Texas	TX	L	38,486,700	19,387,350	6,902,982	64,777,032	1,580,488
45.	Utah	UT	L	2,171,945	5,270,690	105,510	7,548,145	
46.	Vermont	VT	L	49,033	153,458	154	202,645	
47.	Virginia	VA	L	1,332,936	8,885,651	16,190	10,234,777	100,000
48.	Washington	WA	L	1,218,425	7,587,258	14,536	8,820,219	83,755
49.	West Virginia	WV	L	298,318	2,259,619	8,578	2,566,515	
50.	Wisconsin	WI	L	1,060,851	2,675,687	12,802	3,749,340	92,009
51.	Wyoming	WY	L	237,973	411,824	18,903	668,700	
52.	American Samoa	AS	L	26,114			26,114	
53.	Guam	GU	L	207,667	3,750	16,696	228,113	
54.	Puerto Rico	PR	L	970,385	557,613	3,260	1,531,258	
55.	US Virgin Islands	VI	N	1,000			1,000	
56.	Northern Mariana Islands	MP	L	34,010		15,672	49,682	
57.	Canada	CAN	N	734	300		1,034	
58.	Aggregate Other Alien	OT	X X X	84,719	205,929		290,648	
59.	Subtotal	(a) 54		136,780,182	208,548,095	11,642,613	356,970,890	9,189,630
90.	Reporting entity contributions for employee benefits plans	X X X		211,153	10,700,000	7,289,193	18,200,346	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	X X X		524,708	165		524,873	
92.	Dividends or refunds applied to shorten endowment or premium paying period	X X X						
93.	Premium or annuity considerations waived under disability or other contract provisions	X X X		1,348,441	19,619		1,368,060	
94.	Aggregate other amounts not allocable by State	X X X						
95.	Totals (Direct Business)	X X X		138,864,484	219,248,260	18,951,425	377,064,169	9,189,630
96.	Plus Reinsurance Assumed	X X X		665,986		22,042,137	22,708,123	
97.	Totals (All Business)	X X X		139,530,470	219,248,260	40,993,562	399,772,292	9,189,630
98.	Less Reinsurance Ceded	X X X		20,732,010		22,419,951	43,151,961	
99.	Totals (All Business) less Reinsurance Ceded	X X X		118,798,460	219,248,260	18,573,611	356,620,331	9,189,630

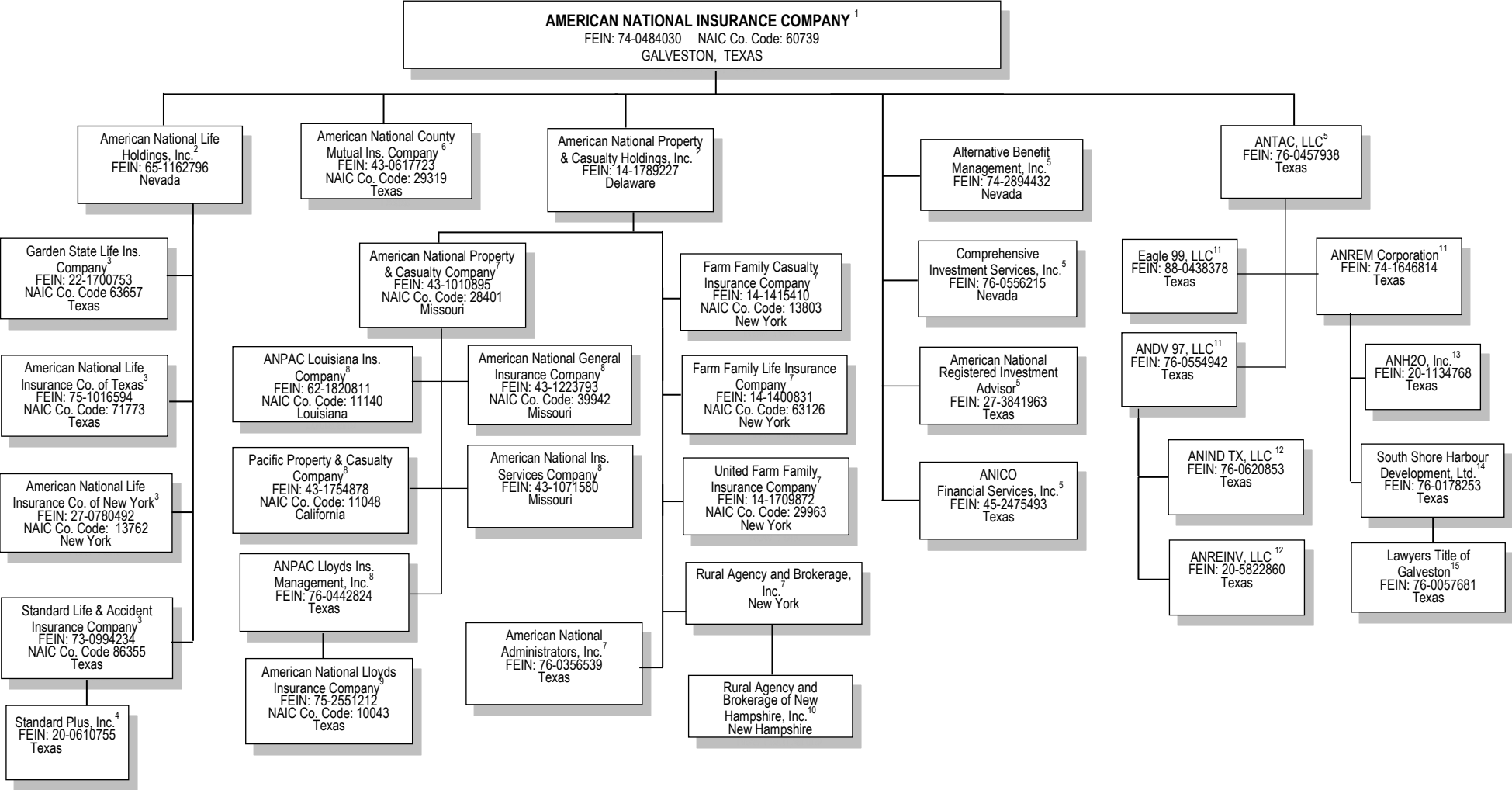
DETAILS OF WRITE-INS							
58001.	JAPAN	X X X	640	200,000		200,640	
58002.	ARMED FORCES	X X X	56,794	1,875		58,669	
58003.	MEXICO	X X X	9,224			9,224	
58998.	Summary of remaining write-ins for Line 58 from overflow page	X X X	18,061	4,054		22,115	
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X	84,719	205,929		290,648	
9401.		X X X					
9402.		X X X					
9403.		X X X					
9498.	Summary of remaining write-ins for Line 94 from overflow page	X X X					
9499.	Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	X X X					

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG;(R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



(1) 22.95% owned by The Moody Foundation and 37.07% owned by the Libbie S. Moody Trust.
(2) American National Insurance Company owns all outstanding common stock; Comprehensive Investment Services, Inc. owns all outstanding preferred stock.
(3) 100% owned by American National Life Holdings, Inc.
(4) 100% owned by Standard Life and Accident Insurance Company.
(5) 100% owned by American National Insurance Company.
(6) Not a subsidiary company but managed by American National Insurance Company.
(7) 100 % owned by American National Property and Casualty Holdings, Inc.
(8) 100% owned by American National Property and Casualty Company (ANPAC).
(9) Not a subsidiary company, managed by ANPAC Lloyds Insurance Management, Inc.

(10) 75% owned by New Hampshire Farm Bureau; 25% owned by Rural Agency and Brokerage, Inc.
(11) 100% owned by ANTAC, LLC.
(12) 100% owned by ANDV 97, LLC.
(13) 100% owned by ANREM Corporation.
(14) Not a subsidiary, but a partnership between ANREM Corporation (5% general partnership interest) and ANTAC, LLC (95% limited partnership interest).
(15) 50% owned by South Shore Harbour Development, Ltd. And 50% owned by Lawyers Title Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
408	American National Insurance Company	60739	74-0484030	1343722	904163	NASDAQ	American National Insurance Company	TX	RE	Libbie S. Moody Trust	Ownership	37.1	Moody National Bank	0
408	American National Insurance Company	60739	74-0484030	1343722	904163	NASDAQ	American National Insurance Company	TX	RE	The Moody Foundation	Ownership, Board	23.0	Robert L. Moody, Ross R. Moody, Fran	0
0		00000	76-0556215	0	0		Comprehensive Investment Services, Inc.	NV	DS	American National Insurance Company	Ownership	100.0	American National Insurance Company	0
0		00000	65-1162796	0	0		American National Life Holdings, Inc.	NV	DS	American National Insurance Company	Ownership	100.0	American National Insurance Company	0
0		00000	65-1162796	0	0		American National Life Holdings, Inc.	NV	DS	Comprehensive Investment Services, Inc.	Other		American National Insurance Company	1
0		00000	76-0457938	0	0		ANTAC, LLC	TX	DS	American National Insurance Company	Ownership	100.0	American National Insurance Company	0
0		00000	27-3841963	0	1518195		American National Registered Investment Advisor	TX	DS	American National Insurance Company	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	39942	43-1223793	0	0		American National General Insurance Company	MO	DS	American National Property and Casualty Company	Ownership	100.0	American National Insurance Company	0
0		00000	43-1071580	0	0		American National Insurance Service Company	MO	DS	American National Property and Casualty Company	Ownership	100.0	American National Insurance Company	0
0		00000	76-0356539	0	0		American National Administrators, Inc.	TX	DS	American National Property and Casualty Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
0		00000	76-0442824	0	0		ANPAC Lloyds Insurance Management, Inc.	TX	DS	American National Property and Casualty Company	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	11140	62-1820811	0	0		ANPAC Louisiana Insurance Company	LA	DS	American National Property and Casualty Company	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	11048	43-1754878	0	0		Pacific Property and Casualty Company	CA	DS	American National Property and Casualty Company	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	13803	14-1415410	0	0		Farm Family Casualty Insurance Company	NY	DS	American National Property and Casualty Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	63126	14-1400831	0	0		Farm Family Life Insurance Company	NY	DS	American National Property and Casualty Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	29319	43-0617723	0	0		American National County Mutual Insurance Company	TX	IA	American National Insurance Company	Management		American National Insurance Company	0
408	American National Insurance Company	10043	75-2551212	0	0		American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Management		American National Insurance Company	0
0		00000	74-2894432	0	0		Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	100.0	American National Insurance Company	0
0		00000	76-0554942	0	0		ANDV 97, LLC	TX	DS	ANTAC, LLC	Ownership	100.0	American National Insurance Company	0
0		00000	74-1646814	0	0		ANREM Corporation	TX	DS	ANTAC, LLC	Ownership	100.0	American National Insurance Company	0
0		00000	88-0438378	0	0		Eagle 99, LLC	TX	DS	ANTAC, LLC	Ownership	100.0	American National Insurance Company	0
0		00000	76-0620853	0	0		ANIND TX, LLC	TX	DS	ANDV 97, LLC	Ownership	100.0	American National Insurance Company	0
0		00000	20-5822860	0	0		ANREINV, LLC	TX	DS	ANDV 97, LLC	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	29963	14-1709872	0	0		United Farm Family Insurance Company	NY	DS	American National Property and Casualty Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
0		00000	20-1134768	0	0		ANH2O, Inc.	TX	DS	ANREM Corporation	Ownership	100.0	American National Insurance Company	0
0		00000	76-0178253	0	0		South Shore Harbour Development, Ltd.	TX	NIA	ANTAC, LLC	Ownership	95.0	American National Insurance Company	2
0		00000	76-0178253	0	0		South Shore Harbour Development, Ltd.	TX	NIA	ANREM Corporation	Ownership, Management	5.0	American National Insurance Company	3
0		00000	76-0057681	0	0		Lawyers Title of Galveston	TX	DS	South Shore Harbour Development, Ltd.	Ownership	50.0	American National Insurance Company	0
0		00000	76-0057681	0	0		Lawyers Title of Galveston	TX	DS	Lawyers Title Company	Ownership	50.0	American National Insurance Company	0
408	American National Insurance Company	00000	14-1789227	0	0		American National Property and Casualty Holdings, Inc.	DE	DS	American National Insurance Company	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	00000	14-1789227	0	0		American National Property and Casualty Holdings, Inc.	DE	DS	Comprehensive Investment Services, Inc.	Other		American National Insurance Company	1
408	American National Insurance Company	28401	43-1010895	1343946	0		American National Property and Casualty Company	MO	DS	American National Property and Casualty Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	71773	75-1016594	1343731	0		American National Life Insurance Company of Texas	TX	DS	American National Life Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	86355	73-0994234	0	0		Standard Life and Accident Insurance Company	TX	DS	American National Life Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
0		00000	20-0610755	0	0		Standard Plus, Inc.	TX	DS	Standard Life and Accident Insurance Company	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	63657	22-1700753	0	0		Garden State Life Insurance Company	TX	DS	American National Life Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
408	American National Insurance Company	13762	27-0780492	0	0		American National Life Insurance Company of New York	NY	DS	American National Life Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
0		00000	14-1515025	0	0		Rural Agency and Brokerage, Inc.	NY	DS	American National Property and Casualty Holdings, Inc.	Ownership	100.0	American National Insurance Company	0
0		00000	14-1551079	0	0		Rural Agency and Brokerage of New Hampshire, Inc.	NH	DS	New Hampshire Farm Bureau	Ownership	75.0	American National Insurance Company	0
0		00000	14-1551079	0	0		Rural Agency and Brokerage of New Hampshire, Inc.	NH	DS	Rural Agency and Brokerage, Inc.	Ownership	25.0	American National Insurance Company	0
0		00000	45-2475493	0	0		ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership	100.0	American National Insurance Company	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

Question 1:	Not Applicable
Question 2:	Not Applicable
Question 3:	Not Applicable
Question 5:	Not Applicable
Question 6:	Not Applicable

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Property and Casualty reinsurance assets	3,858,470		3,858,470	3,691,276
2505. Prepaid expenses	2,264,990	2,264,990		
2506. Debit suspense items	2,186,698	2,505,650	(318,952)	143,102
2507. CapCo tax recoverable	2,176,853		2,176,853	3,001,044
2508. State premium tax recoverable	1,846,622	1,844,859	1,763	
2509. Advances	1,360,682	1,360,682		
2510. MGU Fee Income	557,811	557,811		
2511. Miscellaneous nonadmitted assets	312,137	312,137		
2512. Construction work in progress	72,546	72,546		
2513. PBA Clearing	3,608		3,608	3,608
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	14,640,417	8,918,675	5,721,742	6,839,030

OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES		
2504. Underfunded pension liability	54,521,928	65,840,778
2505. Retired benefit reserve	3,556,238	3,591,752
2506. Miscellaneous investment liabilities	1,398,944	1,596,180
2507. Credit warehouse liability	199,000	73,000
2508. Miscellaneous liabilities		
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	59,676,110	71,101,710

OVERFLOW PAGE FOR WRITE-INS

Page 4 - Continuation

SUMMARY OF OPERATIONS

	1	2	3
REMAINING WRITE-INS AGGREGATED AT LINE 08.3 FOR MISCELLANEOUS INCOME	Current Year	Prior Year	Prior Year Ended December 31
08.304. Retention Fees Collected	439,167	410,593	1,814,125
08.397. Totals (Lines 08.304 through 08.396) (Page 4, Line 08.398)	439,167	410,593	1,814,125

REMAINING WRITE-INS AGGREGATED AT LINE 53 FOR GAINS AND LOSSES IN SURPLUS	1	2	3
	Current Year	Prior Year	Prior Year Ended December 31
5304. Correction of UL valuation reserve			(16,435,269)
5397. Totals (Lines 5304 through 5396) (Page 4, Line 5398)			(16,435,269)

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

REMAINING WRITE-INS AGGREGATED AT LINE 58 FOR OTHER ALIEN		1 Active Status	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
58004.	GERMANY	X X X	4,451	3,304			7,755	
58005.	BELGIUM	X X X	4,489				4,489	
58006.	INDONESIA	X X X	3,150				3,150	
58007.	ITALY	X X X	1,725				1,725	
58008.	SPAIN	X X X	1,113				1,113	
58009.	UNITED KINGDOM	X X X	1,077				1,077	
58010.	YANGON MYANMAR	X X X		750			750	
58011.	AUSTRALIA	X X X	692				692	
58012.	NETHERLANDS	X X X	444				444	
58013.	ECUADOR	X X X	302				302	
58014.	PHILIPPINES	X X X	247				247	
58015.	BARBADOS	X X X	131				131	
58016.	CHILE	X X X	84				84	
58017.	SAUDI ARABIA	X X X	52				52	
58018.	ENGLAND	X X X	30				30	
58019.	TURKEY	X X X	29				29	
58020.	ARUBA	X X X	24				24	
58021.	FRANCE	X X X	21				21	
58097.	Totals (Lines 58004 through 58096) (Page 11, Line 58998)	X X X	18,061	4,054			22,115	

SCHEDULE A - VERIFICATION
Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	310,758,635	261,756,835
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	6,013,213	66,132,083
2.2 Additional investment made after acquisition	4,798,601	24,516,517
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	5,770,085	53,710,314
5. Deduct amounts received on disposals	29,168,071	80,487,066
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		300,000
8. Deduct current year's depreciation	3,347,197	14,570,048
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	294,825,266	310,758,635
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	294,825,266	310,758,635

SCHEDULE B - VERIFICATION
Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	3,221,132,904	3,064,940,616
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	54,728,284	769,985,107
2.2 Additional investment made after acquisition	22,465,410	131,068,261
3. Capitalized deferred interest and other	1,418,496	4,315,240
4. Accrual of discount	46,612	2,873,356
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		(1,053,880)
7. Deduct amounts received on disposals	78,725,599	757,133,101
8. Deduct amortization of premium and mortgage interest points and commitment fees	(793,861)	(6,137,305)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	3,221,859,968	3,221,132,904
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	3,221,859,968	3,221,132,904
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,221,859,968	3,221,132,904

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	899,367,247	875,647,840
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		2,058,935
2.2 Additional investment made after acquisition	27,857,785	650,709,827
3. Capitalized deferred interest and other	993,534	10,587,611
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	52,591	5,900,192
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	15,402,609	641,979,426
8. Deduct amortization of premium and depreciation	901,433	3,557,732
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	911,967,115	899,367,247
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	911,967,115	899,367,247

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,371,395,395	11,636,892,444
2. Cost of bonds and stocks acquired	483,225,234	1,270,528,888
3. Accrual of discount	3,577,939	15,782,941
4. Unrealized valuation increase (decrease)	21,794,324	252,137,295
5. Total gain (loss) on disposals	15,840,633	21,738,893
6. Deduct consideration for bonds and stocks disposed of	341,359,251	1,809,223,037
7. Deduct amortization of premium	4,029,308	16,462,029
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	40,939	
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	11,550,404,027	11,371,395,395
11. Deduct total nonadmitted amounts	8,610,850	9,828,741
12. Statement value at end of current period (Line 10 minus Line 11)	11,541,793,177	11,361,566,654

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,929,931,775	4,844,746,599	5,035,743,908	100,009,323	4,838,943,789			4,929,931,775
2. NAIC 2 (a)	4,610,636,517	375,072,729	152,019,333	(114,259,769)	4,719,430,144			4,610,636,517
3. NAIC 3 (a)	209,587,938		5,770,837	18,949,741	222,766,842			209,587,938
4. NAIC 4 (a)	62,698,570		6,223,128	(5,004,983)	51,470,459			62,698,570
5. NAIC 5 (a)	18,716,065		2,072,494	(10,245)	16,633,326			18,716,065
6. NAIC 6 (a)	1,100,000				1,100,000			1,100,000
7. Total Bonds	9,832,670,865	5,219,819,328	5,201,829,700	(315,933)	9,850,344,560			9,832,670,865
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	9,832,670,865	5,219,819,328	5,201,829,700	(315,933)	9,850,344,560			9,832,670,865

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

NAIC 1 \$ 200,207,794; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	24,231,234	X X X	24,231,234	455	

SCHEDULE DA - VERIFICATION
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,085,161	131,272,391
2. Cost of short-term investments acquired	2,630,144,154	12,313,997,173
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,619,998,081	12,431,184,403
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	24,231,234	14,085,161
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	24,231,234	14,085,161

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	165,247,062
2.	Cost Paid/(Consideration Received) on additions	4,673,350
3.	Unrealized Valuation increase/(decrease)	(11,396,855)
4.	Total gain (loss) on termination recognized	13,341,683
5.	Considerations received/(paid) on terminations	25,390,453
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	146,474,787
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	146,474,787

SCHEDULE DB - PART B - VERIFICATION

Future Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	
4.22	Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14	146,474,787	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		146,474,787
4.	Part D, Section 1, Column 5	146,474,787	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

Fair Value Check

7.	Part A, Section 1, Column 16	146,474,787	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		146,474,787
10.	Part D, Section 1, Column 8	146,474,787	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION
(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	325,663,246	88,843,598
2. Cost of cash equivalents acquired	2,106,449,940	10,076,241,053
3. Accrual of discount	176,374	537,132
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(14)
6. Deduct consideration received on disposals	2,256,313,000	9,839,958,523
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	175,976,560	325,663,246
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	175,976,560	325,663,246

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

[illegible]

E01

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisitions	Value of Land and Buildings
318101	ALGONQUIN	IL		10/03/2012	6.000		489,955	37,500,000
1814101	Atlanta	GA		01/30/2014	5.000	17,260,000		28,800,000
318001	BRYAN	TX	S	09/27/2012	6.000		408,352	27,740,000
1814001	Columbus	OH		01/15/2014	5.400	6,965,000		10,750,000
319201	COLUMBUS	OH		08/28/2013	5.000		23,032	40,000,000
319202	COLUMBUS	OH		08/29/2013	7.000		1,777,457	
319501	COLUMBUS	OH		11/08/2013	5.000		1,880,736	13,140,000
319502	COLUMBUS	OH		11/08/2013	7.000		1,310,000	
317501	FLOWER MOUND	TX		11/08/2011	6.000		17,481	23,200,000
319101	FLOWER MOUND	TX		08/29/2013	5.400		1,327,614	7,000,000
319001	FORT WORTH	TX		08/15/2013	5.500		716,963	33,350,000
1782503	GALVESTON	TX	S	12/15/2007	4.250		1,800,000	29,250,000
1782506	GALVESTON	TX	S	12/15/2007	6.000		444,763	
318601	GREENVILLE	SC		04/29/2013	6.000		2,292,736	11,400,000
1796602	GRETNA	LA		01/25/2011	5.400		157,896	
318201	HOUSTON	TX		10/23/2012	5.750		43,702	36,475,000
318701	HOUSTON	TX	S	05/22/2013	6.000		95,770	16,100,000
1771601	HOUSTON	TX		03/03/2004	5.850		227,700	6,675,000
319801	Huntington Beach	CA	S	01/29/2014	5.500	(613,249)		147,300,000
319701	Jefferson	IN		01/16/2014	5.750	(341,669)		20,914,000
319702	Jefferson	IN		01/16/2014	6.250	3,911,599		
319901	Jeffersonville	IN		03/27/2014	5.750	(251,285)		17,972,000
319902	Jeffersonville	IN		03/27/2014	6.000	4,200,021		
318801	LAKEWOOD	CO		07/23/2013	5.500		2,455,944	58,300,000
1792102	PLANO	TX	S	02/26/2010	5.000		51,877	
1808601	PLANO	TX		03/20/2013	4.950		894,545	13,300,000
319601	ROMEDEVILLE	IL		12/13/2013	5.250		586,896	38,600,000
1776802	San Antonio	TX		03/27/2014	5.400	1,829,368		
318501	SAN ANTONIO	TX	S	12/13/2012	5.750		1,097,714	9,300,000
318301	SANFORD	FL		11/29/2012	6.000		4,364,277	48,500,000
1814201	Tomball	TX		03/10/2014	5.250	21,768,499		29,600,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X	54,728,284	22,465,410	705,166,000
0899999 Total Mortgages in good standing				X X X	X X X	54,728,284	22,465,410	705,166,000
3399999 Totals				X X X	X X X	54,728,284	22,465,410	705,166,000

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1801201	ALPHARETTA	GA	0	11/02/2011	02/25/2014	5,343,079							5,336,800	5,383,913			
1795901	BIRMINGHAM	AL	0	12/09/2010	02/19/2014	24,564,742							24,559,667	24,564,742			
1787601	DENVER	CO	0	04/26/2007	01/30/2014	10,345,071							10,392,184	10,392,184			
1787602	DENVER	CO	0	05/13/2008	01/30/2014	459,307							419,641	459,307			
1771501	HOOVER	AL	0	02/26/2004	03/27/2014	8,109,389							8,109,389	8,109,389			
1770901	HOUSTON	TX	S	12/22/2003	01/01/2014	5,404,483							5,404,483	5,404,483			
1770001	KENNER	LA	0	08/14/2003	01/21/2014	(19,300)							(19,300)	1,000			
1769901	OKLAHOMA CITY	OK	0	08/14/2003	01/21/2014	2,508,452							2,508,452	2,517,785			
1778001	RIO RANCHO	NM	0	09/06/2005	02/28/2014	1,874,212							1,879,287	1,879,287			
0199999 Mortgages closed by repayment						58,589,435							58,590,603	58,712,090			
1787001	ADDISON	IL		09/18/2008		9,344,954								61,147			
1768901	ADRIAN	MI		05/12/2003		2,599,765								28,379			
1787801	ALBUQUERQUE	NM		11/08/2007		9,867,860								83,467			
1794501	ALBUQUERQUE	NM		09/29/2010		7,046,634								38,020			
1811401	ALBUQUERQUE	NM		09/18/2013		2,441,940								18,283			
318101	ALGONQUIN	IL		10/03/2012		20,426,811				305,080	305,080						
1778401	ALLEN	TX		11/09/2005		760,597								22,194			
1802001	ALPHARETTA	GA		12/14/2011		5,963,001								31,901			
1806601	ALPHARETTA	GA		11/13/2012		17,351,017								92,763			
1813501	ALPHARETTA	GA		12/09/2013		3,591,000								11,671			
1794201	ANAHEIM	CA		08/20/2010		15,690,979								55,843			
1799701	ANN ARBOR	MI		08/30/2011		3,814,033								21,444			
1780701	ARLINGTON HEIGHTS	IL		08/17/2006		11,141,820								81,628			
1784201	ATLANTA	GA		12/13/2007		10,512,758								73,137			
1791701	ATLANTA	GA		02/08/2010		32,820,525								164,347			
1800501	ATLANTA	GA		10/13/2011		6,105,477								48,985			
1812701	ATLANTA	GA		11/07/2013		4,488,938								23,104			
1778901	AUSTIN	TX		12/12/2005		5,475,571								45,356			
1788101	AUSTIN	TX		04/22/2009		3,243,777								18,081			
1810601	AUSTIN	TX		08/08/2013		3,202,336								17,358			
1768801	BATTLE CREEK	MI		05/12/2003		3,105,506								33,997			
1800401	BAYTOWN	TX		10/11/2011		6,415,004								46,512			
1804601	BEAVERCREEK	OH		07/30/2012		12,145,840								63,433			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1799101	BEAVERTON	OR	S	07/14/2011		6,036,339								48,772			
1809701	BELLEVUE	NE		06/12/2013		5,253,996								27,891			
1808701	BLOOMINGTON	CA		03/28/2013		20,577,513								114,315			
1803401	BLUE ASH	OH		05/02/2012		9,648,657								50,764			
1803701	BOCA RATON	FL		06/07/2012		6,739,384								36,744			
1801001	BRANDYWINE	MD		11/01/2011		7,048,773								81,374			
1774501	BROADVIEW HEIGHT	OH		12/15/2004		5,918,015								56,674			
1796501	BROWNSTOWN	MI		01/25/2011		7,839,522								43,052			
318001	BRYAN	TX		09/27/2012		12,687,230				189,687	189,687						
1798401	CALABASES	CA		05/26/2011		4,473,912								22,627			
1786701	CANTON	MI	S	08/14/2008		4,105,636								41,531			
1801101	CAPITOL HEIGHTS	MD		11/01/2011		8,360,173								96,513			
1800901	CARY	NC		10/20/2011		5,170,100								28,418			
1803901	CENTENNIAL	CO		06/19/2012		9,303,784								79,257			
1807701	CHARLOTTE	NC		01/10/2013		3,437,202								17,198			
1792401	CHATTANOOGA	TN		05/19/2010		13,939,640								68,251			
1775001	CHESTERFIELD	VA		12/01/2004		6,730,987								108,919			
1793201	CHICAGO	IL		07/27/2010		4,997,479								24,914			
1795201	CHICAGO	IL		11/01/2010		4,792,121								40,312			
1803001	CHICAGO	IL		02/28/2012		2,022,682								48,703			
1799901	CHICAGO	IL	S	09/26/2011		5,130,795								25,430			
1783201	CHRISTIANBURG	VA		09/17/2007		6,549,366								45,258			
1800601	CINCINNATI	OH		10/14/2011		4,475,990								24,414			
1807101	CINCINNATI	OH		12/11/2012		11,645,084								92,066			
1787301	CLINTON TOWNSHIP	MI		10/02/2008		5,154,570								30,130			
1810401	COLLAGE PARK	GA		07/29/2013		8,436,706								66,081			
1773501	COLLEGE PARK	MD		12/11/2002		12,421,518								153,314			
1814001	Columbus	OH		01/15/2014										25,325			
318401	COLUMBUS	IN		12/03/2012		12,623,852				182,059	182,059						
319201	COLUMBUS	OH		08/28/2013		14,602				3,324	3,324						
319202	COLUMBUS	OH	S	08/29/2013		3,990,000				32,255	32,255			2,058,364			
319501	COLUMBUS	OH		11/08/2013		(102,140)				8,607	8,607						
1799401	COTTONWOOD HEIG	UT		07/28/2011		2,337,866								12,417			
1803201	DALE CITY	VA		04/05/2012		4,972,701								89,493			
1806401	DALLAS	TX		11/01/2012		6,357,021								33,383			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1807901	DALLAS	TX		01/17/2013		13,101,542								71,667			
1808201	DALLAS	TX		02/19/2013		10,424,365								51,848			
1778701	DAYTON	OH		11/21/2005		3,481,751								16,526			
1784401	DAYTON	OH		01/31/2008		13,465,531								60,509			
1800001	DECATUR	GA		09/27/2011		9,792,259								53,119			
1773001	DERBY	VT		08/30/2004		4,624,508								43,590			
1799501	DES MOINES	IA		08/03/2011		4,790,603								25,768			
1807301	DES PLAINES	IL		12/13/2012		8,752,221								44,426			
1771801	DETROIT	MI		04/21/2004		20,870,169								248,008			
1808001	EAGAN	MN		01/24/2013		9,818,285								49,137			
1809801	EL PASO	TX		06/13/2013		4,418,782								27,836			
1797901	ELK GROVE VILLAGE	IL		03/29/2011		5,557,188								44,376			
317601	FAIRVIEW	TN		12/08/2011		9,101,082								47,802			
317602	FAIRVIEW	TN		12/08/2011		687,574								3,478			
1764101	FARMERS BRANCH	TX		07/13/1998		8,091,873								24,508			
1769501	FARMINGTON HILLS	MI		06/12/2003		3,281,815								19,717			
1769503	FARMINGTON HILLS	MI		06/12/2003		161,038								10,690			
1794001	FARMINGTON HILLS	MI		08/12/2010		5,944,506								47,239			
1807801	FENTON	MO		01/15/2013		11,492,529								89,023			
1791901	FLORENCE	SC		01/15/2009		9,113,862								44,057			
319101	FLOWER MOUND	TX		08/29/2013		1,808,003				29,119	29,119						
317201	FORT LAUDERDALE	FL		07/28/2011		25,888,001								116,963			
1810701	FORT LAUDERDALE	FL		08/15/2013		5,776,628								66,570			
1796001	FORT MYERS	FL		12/09/2010		4,122,058								20,610			
1772201	FORT WAYNE	IN		06/10/2004		4,886,344								48,871			
1804101	FORT WAYNE	IN		06/27/2012		3,853,109								20,643			
317801	FORT WORTH	TX		05/24/2012		13,187,421								112,012			
319001	FORT WORTH	TX		08/15/2013		(380,440)				149	149						
1792501	FORT WORTH	TX		05/20/2010		5,423,322								29,358			
1813401	FRESNO	CA		12/09/2013		3,141,562								7,586			
1798801	FRIENDSWOOD	TX		06/15/2011		5,374,998								28,407			
1782506	GALVESTON	TX	S	12/15/2007		446,854								109,103			
1812201	GALVESTON	TX		10/24/2011		16,292,105								54,620			
1765801	GARDEN GROVE	CA		06/18/1999		42,824,157								222,089			
1796701	GASTONIA	NC		02/01/2011		14,149,974								79,762			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1799801	GILBERT	AZ		09/14/2011		9,136,494								31,613			
1791601	GLENDALE HEIGHTS	IL		02/04/2010		18,307,811								91,554			
1810001	GOODYEAR	AZ		06/26/2013		24,049,099								136,203			
1779401	GRAND JUNCTION	CO		01/30/2006		4,228,828								29,091			
1805501	GRAND PRAIRIE	TX		10/10/2012		3,281,738								27,322			
1813301	GRAPEVINE	TX		12/09/2013		4,123,555								13,504			
318601	GREENVILLE	SC		04/29/2013		4,097,689				66,847	66,847						
1770501	GREENVILLE	SC		10/30/2003		1,372,041								17,655			
1772501	GREENVILLE	SC		06/29/2004		14,611,670								109,102			
1772503	GREENVILLE	SC		09/18/2007		3,490,916								24,941			
1793001	GREENVILLE	SC		06/29/2010		7,339,413								37,337			
1796601	GRETNA	LA		01/25/2011		15,062,737								79,930			
1796602	GRETNA	LA		01/25/2011		8,613,086								40,944			
1785201	GROVEPORT	OH		05/27/2008		11,984,836								77,096			
1784101	HENDERSON	NV		12/13/2007		5,270,056								24,395			
1776001	HENRIETTA	NY		03/08/2005		5,183,403								45,171			
1787501	HIGHLAND PARK	MI		11/20/2008		1,364,190								10,401			
1792301	HOFFMAN ESTATES	IL		05/13/2010		8,957,986								43,136			
1793101	HOFFMAN ESTATES	IL		06/28/2010		19,186,998								66,977			
1781601	HOLMDEL TOWNSHIP	NJ		04/02/2007		10,390,559								75,265			
1781602	HOLMDEL TOWNSHIP	NJ		09/14/2007		2,640,103								17,887			
318201	HOUSTON	TX	S	10/23/2012		15,413,681				221,297	221,297						
318701	HOUSTON	TX		05/22/2013		6,672,362				101,773	101,773						
1771601	HOUSTON	TX		03/03/2004		3,847,671								25,995			
1772701	HOUSTON	TX		07/20/2004		2,930,252								47,918			
1772801	HOUSTON	TX		07/28/2004		1,122,687								41,739			
1782601	HOUSTON	TX		07/19/2007		7,070,208								24,913			
1782602	HOUSTON	TX		07/19/2007		1,888,986								6,654			
1783001	HOUSTON	TX		09/06/2007		25,901,277								148,552			
1787201	HOUSTON	TX		09/25/2008		6,283,742								36,817			
1787401	HOUSTON	TX		10/30/2008		16,623,684								82,338			
1788901	HOUSTON	TX		06/29/2009		11,386,480								62,677			
1789301	HOUSTON	TX		08/20/2009		6,137,253								30,842			
1796201	HOUSTON	TX		12/14/2010		13,410,883								68,363			
1798301	HOUSTON	TX		05/10/2011		4,738,033								37,520			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1800201	HOUSTON	TX		09/29/2011		19,307,770								105,255			
1801401	HOUSTON	TX		02/21/2006		10,540,521								56,219			
1802701	HOUSTON	TX		02/09/2012		4,310,241								23,252			
1803601	HOUSTON	TX		06/05/2012		6,704,818								51,810			
1806001	HOUSTON	TX		10/29/2012		26,373,800								137,350			
1810901	HOUSTON	TX		09/09/2013		5,729,756								31,522			
1812801	HOUSTON	TX		11/20/2013		3,990,046								33,126			
1806901	HUMBLE	TX		08/31/2010		8,117,352								120,699			
1806903	HUMBLE	TX		12/01/2011		1,011,788								15,731			
1790101	HUNTERSVILLE	NC		10/26/2009		10,406,515								66,193			
319801	Huntington Beach	CA	S	01/29/2014						2,613	2,613						
1779301	HURST	TX		01/17/2006		1,001,624								14,132			
1754701	INDEPENDENCE	MO		05/26/1995		1,574,665								338,761			
1792701	IRVING	TX	S	06/09/2010		10,894,381								54,769			
1804901	JACKSON	MS		09/06/2012		5,598,482								28,725			
1791101	JONESBORO	GA		12/15/2009		8,124,272								86,146			
1758601	KANSAS CITY	MO		08/02/1996		1,056,489								87,236			
1795101	KAPAA	HI		10/28/2010		8,226,031								29,676			
1793901	KATY	TX		08/05/2010		4,681,667								11,426			
1797001	KENTWOOD	MI		02/15/2011		4,820,365								26,158			
1797002	KENTWOOD	MI		02/15/2011		786,068								21,406			
1800301	KISSIMMEE	FL		10/07/2011		14,759,172								80,419			
1800302	KISSIMMEE	FL		10/07/2011		2,774,728								15,703			
1770701	KNOXVILLE	TN		11/03/2003		4,193,922								100,815			
1775801	KNOXVILLE	TN		02/24/2005		4,227,184								39,314			
1802401	KNOXVILLE	TN		01/25/2012		2,888,186								15,367			
1802501	KNOXVILLE	TN		01/25/2012		9,338,468								49,688			
1806701	KNOXVILLE	TN		11/14/2012		2,228,049								17,260			
1805901	LA CANADA FLINTRID	CA		10/23/2012		4,751,603								56,747			
1799001	LA VERGNE	TN		06/27/2011		5,688,206								20,387			
1809101	LAKE ORION	MI		05/06/2013		5,366,610								41,028			
318801	LAKEWOOD	CO		07/23/2013		5,667,274				88,031	88,031						
1789201	LAS VEGAS	NV		08/05/2009		9,111,139								61,141			
1792601	LAS VEGAS	NV		06/03/2010		6,575,868								20,664			
1792801	LAS VEGAS	NV		06/24/2010		3,769,526								18,622			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1792901	LAS VEGAS	NV		06/28/2010		6,519,639								52,715			
1796801	LAS VEGAS	NV		02/01/2011		2,406,373								13,559			
1811501	LAS VEGAS	NV		09/25/2013		8,946,162								48,315			
1812601	LAS VEGAS	NV		11/06/2013		10,543,538								52,328			
1802301	LEAWOOD	KS		01/30/2008		19,736,503								101,683			
1788501	LEBANON	TN		06/11/2009		8,166,751								41,910			
1808901	LEHI	UT		04/25/2013		6,730,632								45,689			
1794901	LEWISVILLE	TX		10/28/2010		8,665,914								72,148			
1810501	LIMA	OH		07/30/2013		6,914,681								52,164			
1782801	LINCOLN	NE		08/21/2007		6,060,590								61,597			
1796101	LISLE	IL		12/16/2010		6,321,632								34,709			
1805401	LOS ANGELES	CA		10/02/2012		7,164,096								39,491			
1789501	MAITLAND	FL		08/27/2009		18,635,355								93,461			
1809001	MCOMB	MI		05/06/2013		6,261,045								47,866			
1808101	METAIRIE	LA		02/07/2013		8,748,548								45,114			
1782301	MIAMI	FL		06/21/2007		5,082,111								37,688			
1811901	MIAMISBURG	OH		10/08/2013		5,877,878								30,276			
1782401	MIDDLEBURG	OH		06/28/2007		5,271,603								38,628			
1800101	MILLSBORO	DE		09/28/2011		9,557,608								52,187			
1799201	MILWAUKEE	WI		07/19/2011		3,210,270								17,980			
1798101	MONTGOMERY	AL		04/13/2011		9,471,122								52,668			
1805001	MONTGOMERY	AL		09/10/2012		6,290,977								32,278			
1811701	MORRISVILLE	NC		11/22/2011		11,126,346								59,787			
1810801	MORROW	GA		08/20/2013		5,395,292								41,046			
1805301	MUNDELEIN	IL		09/24/2012		10,245,381								78,919			
1799301	MURRELLS INLET	SC		07/21/2011		4,028,821								53,645			
1812001	NASHVILLE	TN		10/10/2013		8,215,684								43,478			
1804501	NEW ALBANY	OH		07/24/2012		9,362,484								71,829			
1809401	NEW ALBANY	OH		05/15/2013		14,869,001								176,905			
1783501	NEWPORT BEACH	VA		09/25/2007		16,601,848								116,908			
1784801	NEWPORT NEWS	VA		03/31/2008		22,327,370								149,179			
1794701	NILES	MI		10/07/2010		9,685,090								49,485			
1806101	NORCROSS	GA		10/31/2012		8,559,201								46,856			
1802201	NORMAL	IL		12/15/2011		9,486,337								50,451			
1767301	NORTH LITTLE ROCK	AR		09/26/2002		14,895,044								75,416			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1795701	NORTH MYRTLE BEA	SC	S	11/29/2010		9,293,017								49,721			
1797501	NORTHVILLE	MI		03/03/2011		5,618,341								46,927			
1804301	NORTON	MI		06/28/2012		3,350,966								77,092			
1813601	NOVI	MI		12/12/2013		5,885,250								22,909			
1773701	OFALLON	MO		10/21/2004		4,410,561								51,677			
1810301	OGDON	UT		07/25/2013		14,326,741								87,034			
1794101	OLATHE	KS		08/20/2010		12,141,829								64,994			
1790601	OMAHA	NE		07/25/2006		5,759,963								768,319			
1808401	PASADENA	TX		02/27/2013		8,298,102								47,519			
1807401	PEWAUKEE	WI		12/13/2012		13,939,545								72,918			
1802901	PHILADELPHIA	PA		02/23/2012		6,191,933								30,746			
1809201	PHOENIX	AZ		05/07/2013		3,253,021								17,187			
1795501	PHOENIX	AZ		11/16/2010		14,693,902								77,582			
1798901	PLANO	TX		06/16/2011		13,487,217								139,375			
1805801	PONTIAC	MI		10/18/2012		1,595,748								19,277			
1786401	QUEENSBURY	NY		06/26/2008		8,481,768								52,995			
1801601	RALEIGH	NC		11/17/2011		4,029,622								21,573			
1811801	RALEIGH	NC		10/03/2013		21,655,839								114,714			
1781501	RIVERHEAD	NY		01/30/2006		4,125,516								34,791			
319301	ROCHESTER	NY		10/15/2013		(27,270)				(1,330)	(1,330)			165,000			
1772401	ROCHESTER	NY		06/24/2004		2,994,746								136,559			
1781001	ROCHESTER	MI		09/28/2006		3,589,973								57,598			
1783901	ROCHESTER	NY		11/30/2007		6,606,898								43,793			
1786101	ROCHESTER	NY		06/11/2008		2,738,584								36,086			
1808301	ROCHESTER	MI		02/26/2013		22,600,243								118,673			
1804701	ROCK HILL	SC		07/30/2012		6,046,833								46,893			
1780401	ROLLING MEADOWS	IL		08/25/2005		2,922,439								26,796			
319601	ROMEVILLE	IL		12/13/2013		(76,461)				5,166	5,166						
1804201	ROMULUS	MI		06/28/2012		6,657,548								153,162			
1774101	ROYAL PALM BEACH	FL		11/22/2004		5,386,143								34,930			
1808801	SACRAMENTO	CA		04/10/2013		7,800,472								27,834			
318501	SAN ANTONIO	TX		12/13/2012		2,931,716				45,075	45,075						
1763101	SAN ANTONIO	TX		03/03/1999		7,719,038								299,595			
1776801	SAN ANTONIO	TX		05/24/2005		9,253,589								47,626			
1788001	SAN ANTONIO	TX		04/02/2009		6,548,515		46,612			46,612						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1797801	SAN ANTONIO	TX	S	03/29/2011		12,582,023								66,348			
1809601	SAN ANTONIO	TX		06/06/2013		49,288,470								278,172			
1798601	SAN DIEGO	CA		06/08/2011		4,480,097								23,631			
1801801	SAN DIEGO	CA		11/29/2011		39,719,048								184,949			
1805601	SAN DIEGO	CA		10/17/2012		14,520,487								80,095			
1805701	SAN DIEGO	CA		10/18/2012		26,642,785								141,853			
1807201	SAN FRANCISCO	CA		12/12/2012		26,951,054								121,908			
1813701	SAN FRANCISCO	CA		12/16/2013		6,384,000								20,749			
1800701	SAN JOSE	CA		10/18/2011		3,875,528								20,901			
1812501	SAN LUIS OBISPO	CA		11/04/2013		15,435,545								78,737			
316601	SAN MARCOS	TX		06/08/2010		19,925,847								77,659			
1798701	SANDY	UT		06/14/2011		9,531,653								31,761			
1802801	SANDY	UT		02/21/2012		17,202,159								123,262			
318301	SANFORD	FL		11/29/2012		8,550,710				138,743	138,743						
1770401	SANTA ANA	CA		01/23/2001		26,013,526								143,728			
1778501	SANTA CLARITA	CA		11/09/2005		3,584,464								31,469			
1790801	SANTA FE	NM		11/19/2009		19,459,950								113,476			
1805101	SAVANNAH	GA		09/10/2012		10,338,660								53,047			
1801301	SEATAC	WA		08/18/2009		30,253,916								136,773			
1801501	SEATAC	WA		08/18/2009		18,708,959								100,161			
1807601	SHILOH	IL		01/08/2013		3,959,243								31,302			
1777701	SIoux CITY	IA		08/11/2005		4,015,010								96,199			
1798001	SMITHFIELD	NC		04/13/2011		23,815,973								141,566			
1798201	SMYRNA	GA		05/02/2011		4,728,534								26,084			
1744701	SOUTH GATE	CA		06/01/1991		369,047								120,650			
1812901	SOUTH JORDAN	UT	S	11/22/2013		12,718,391								62,140			
1794801	SOUTH OGDEN	UT		10/26/2010		8,903,220								47,950			
317001	SOUTH PADRE ISLAN	TX		06/16/2011		19,840,368								122,096			
317002	SOUTH PADRE ISLAN	TX		06/16/2011		2,090,703								14,987			
1777301	SOUTH PLAINFIELD	NJ		07/22/2005		1,740,716								19,260			
1797601	SOUTHAVEN	MS		03/08/2011		5,432,687								22,067			
1797101	SOUTHFIELD	MI		02/24/2011		3,971,612								56,008			
1812301	SOUTHFIELD	MI		10/24/2013		7,768,303								50,642			
1803301	ST PETERSBURG	FL		04/11/2012		29,723,675								159,581			
1782001	STAFFORD	TX		05/21/2007		2,890,402								21,609			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1801701	STAFFORD	TX		11/21/2011		5,267,513								18,878			
1705901	STONE MOUNTAIN	GA		03/31/1987		2,144,365								86,386			
1789101	STONEVILLE	NC		07/23/2009		21,876,752								104,978			
1788601	SUGARLAND	TX		04/13/2007		17,461,072								104,094			
1766601	SUMMERVILLE	SC		02/21/2002		4,524,411								111,582			
1795301	SUMTER	SC		11/01/2010		2,258,400								65,811			
1795401	SUMTER	SC		11/01/2010		2,070,200								60,327			
1812101	SUN CITY CENTER	FL		10/15/2013		2,857,299								28,517			
1788701	TAMPA	FL		06/23/2009		8,336,353								28,484			
1804801	TAMPA	FL		07/30/2012		10,950,149								54,889			
1811301	TAMPA	FL		09/17/2013		7,654,820								40,740			
1794601	TARPON SPRINGS	FL		09/29/2010		4,791,379								25,588			
1795801	TAYLORSVILLE	UT		12/02/2010		3,410,102								17,067			
1754901	TOTOWA	NJ		06/01/1995		12,855,049								69,554			
1775501	TOWN OF HENRIETTA	NY		02/03/2005		2,699,326								24,423			
1797401	TROY	MI		03/02/2011		5,568,560								43,360			
1776401	VALENCIA	CA		04/28/2005		3,210,807								29,386			
1783701	VALLEY STREAM	NY		10/01/2007		14,854,046								103,554			
1779901	VENTURA	CA		03/07/2006		1,785,862								14,818			
1762601	VERNON	CA		07/29/1998		1,873,319								84,022			
1782101	VICTORIA	TX		03/09/2006		5,264,474								40,276			
1782201	VISALIA	CA		02/22/2006		15,930,413								99,023			
1803801	WASHINGTON	DC		06/11/2012		11,561,941								62,596			
1797201	WAUKEGAN	IL		02/24/2011		21,771,222								117,969			
1796301	WEST BRANCH	IA		12/15/2010		12,714,379								46,353			
1796401	WEST COLUMBIA	SC		01/13/2011		6,538,677								33,930			
1799601	WEST HILLS	CA		08/08/2011		7,881,050								42,151			
1779001	WEST SACRAMENTO	CA		12/15/2005		7,577,467								94,097			
1784601	WESTERVILLE	OH		03/17/2008		7,701,448								52,894			
1777401	WILMINGTON	CA		07/27/2005		13,700,721								110,049			
1812401	WOODSTOCK	GA		10/29/2013		3,927,722								12,680			
1778201	YAKIMA	WA		10/19/2005		9,571,314								90,496			
0299999 Mortgages with partial repayments						2,596,749,982		46,612		1,418,495	1,465,107			20,013,516			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Ident- ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
051712-AP-2	Target Logistics Mgmt Lease	4. Boston	MA	Redemption	100.0000	04/20/2013	01/20/2014	47,724						47,724	47,724				149
051712-AP-2	Target Logistics Mgmt Lease	4. Boston	MA	Redemption	100.0000	04/20/2013	01/22/2014	635,083						635,083	635,083				2,121
051712-NO-1	Target Logistics Mgmt Lease	6. Boston	MA	Redemption	100.0000	11/01/2012	01/20/2014	112,748						112,748	112,748				567
051712-NO-1	Target Logistics Mgmt Lease	6. Boston	MA	Redemption	100.0000	11/01/2012	01/22/2014	1,318,966						1,318,966	1,318,966				7,098
051712-LE-5	Target Logistics Mgmt Lease	7. Boston	MA	Redemption	100.0000	04/15/2012	01/15/2014	62,851						62,851	62,851				393
051712-LE-5	Target Logistics Mgmt Lease	7. Boston	MA	Redemption	100.0000	04/15/2012	01/22/2014	922,297						922,297	922,297				7,091
0399999	Transportation Equipment - Unaffiliated						3,099,669							3,099,669	3,099,669				17,419
	Travelers' Loan	Escambia	AL	Emerald Coast	10/27/2009	03/31/2014									176,906				
0999999	Mortgage Loans - Fixed or Variable Interest Rate Investments - Unaffiliated														176,906				
	IHOP Secured	Glendale	CA	IHOP	01/06/2005	03/31/2014									130,598				
	Whitecap AL Growth Fund I	Montgomery	AL	Whitecap Alabama	02/06/2004	03/31/2014								35,680	35,680				
	Whitecap TX Opprotunity Fund II	Austin	TX	Whitecap Texas	01/23/2008	03/31/2014								826,593	826,593				
1199999	Other Fixed Income Instruments - Fixed or Variable Interest Rate Investments - Unaffiliated													862,273	992,871				
	ANTAC Inc. LOC	Galveston	TX	ANTAC Inc.	12/30/2009	03/31/2014					781,747	781,747							
	Comprehensive Investment Serv	Galveston	TX	Comprehensive Investment S	02/05/1998	03/31/2014					211,787	211,787							
1299999	Other Fixed Income Instruments - Fixed or Variable Interest Rate Investments - Affiliated										993,534	993,534							
	Historical Bldg - Kearns	Salt Lake City	UT	Kearns Building	01/01/1988	03/31/2014									255,000				255,000
	Land - Parkside Capital	Houston	TX	Parkside Capital	02/21/2013	03/31/2014									316,624				
1899999	Real Estate - Joint Venture/Partnership Interests - Affiliated														571,624				255,000
	Equity Fund 7043	New York	NY	Lexington Capital Partners	11/03/2005	03/31/2014									278,230				
	Equity Fund 7044	Washington	DC	Arlington	01/05/2006	03/31/2014									92,296				87,438
	Equity Fund 7039	New York	NY	StarVest Management Equity	08/01/1999	03/31/2014									56,956				3,681
	Equity Fund 7046	Chicago	IL	Maranon Capital	08/13/2009	03/31/2014									2,656,031				(66,276)
2199999	Other - Joint Venture/Partnership Interests - Unaffiliated														3,083,513				24,843
	Escrow	San Antonio	TX	Citi Bank	07/31/2013	03/31/2014									7,478,026				

E03.1

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

[illegible]

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-TK-6	United States Treasury Nt 0.250% 08/15		02/19/2014	Southwest Securities		400,375	400,000.00	14	1
0599999	Total Bonds U. S. Government				X X X	400,375	400,000.00	14	X X X
31397Q-JH-2	FNMA 2011-8 AV (25) 4.000% 01/25/30		02/01/2014	Interest Capitalization					1
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X				X X X
00206R-CE-0	A T & T Inc Bd 3.900% 03/11/24		03/06/2014	Various		9,929,150	10,000,000.00	1,083	1FE
008252-AM-0	Affiliated Managers Group Bd 4.250% 02		02/12/2014	J.P. Morgan		25,077,980	25,000,000.00	4,368	2FE
021441-AF-7	Altera Corp Bd 4.100% 11/15/23		01/30/2014	Robert Baird		6,003,600	6,000,000.00	63,550	2FE
00185A-AD-6	Aon PLC Bd 4.000% 11/27/23	F	01/06/2014	First Tennessee		1,323,616	1,330,000.00	6,354	2FE
04530D-AD-4	Aspen Insurance Holdings Bd 4.650% 11/	R	01/28/2014	SWS Securities Inc		3,669,787	3,635,000.00	36,153	2FE
052769-AB-2	Autodesk Inc Sr Nt 3.600% 12/15/22		01/10/2014	First Tennessee		1,553,436	1,632,000.00	4,896	2FE
05564E-BM-7	BRE Properties Inc Sr Nt 3.375% 01/15		03/21/2014	BOSC Inc.		2,837,460	3,000,000.00	19,969	2FE
12673P-AE-5	CA Inc Bd 4.500% 08/15/23		01/07/2014	BOSC Inc.		5,058,200	5,000,000.00	90,000	2FE
133131-AU-6	Camden Property Trust Bd 4.250% 01/15/		03/20/2014	Coastal Securities LP		6,504,843	6,386,000.00	85,191	2FE
14916R-AF-1	Catholic Health Initiatives 4.200% 08/		01/15/2014	Raymond James & Assoc.		2,997,660	3,000,000.00	28,350	1FE
15639K-AA-0	Centrica PLC 144A 4.000% 10/16/23	F	01/23/2014	Various		12,817,630	13,000,000.00	134,000	1FE
2027A1-GW-1	Commonwealth Bank Australia Bd 0.000%	F	03/20/2014	Citigroup Global Markets Inc		5,025,100	5,000,000.00	510	1FE
205363-AN-4	Computer Sciences Corp Bd 4.450% 09/15		01/23/2014	Oppenheimer & Co., Inc.		6,534,060	6,500,000.00	106,244	2FE
22003B-AH-9	Corporate Office Prop LP Bd 5.250% 02/		03/20/2014	Coastal Securities LP		12,497,760	12,000,000.00	70,000	2FE
224399-AR-6	Crane Co. Bd 4.450% 12/15/23		03/10/2014	Various		28,611,405	28,190,000.00	191,402	2FE
22966R-AB-2	Cubesmart LP Bd 4.375% 12/15/23		03/25/2014	BOSC Inc.		5,065,950	5,000,000.00	61,372	2FE
25459H-BL-8	DirectTV Holdings Bd 4.450% 04/01/24		03/18/2014	Various		11,977,520	12,000,000.00	865	2FE
257375-AB-1	Dominion Gas Hldgs LLC 144A 3.550% 11/		01/08/2014	Robert Baird		5,936,391	6,121,000.00	48,891	1FE
29273R-AS-8	Energy Transfer Partners LP 3.600% 02/		01/17/2014	Oppenheimer & Co., Inc.		2,824,110	3,000,000.00	51,600	2FE
29364D-AS-9	Entergy Ark Inc Bd 3.700% 06/01/24		03/10/2014	Wells Fargo Advisors		9,992,800	10,000,000.00		1FE
294752-AH-3	Equity One Inc Bd 3.750% 11/15/22		03/20/2014	J.P. Morgan		7,280,438	7,580,000.00	102,646	2FE
313747-AU-1	Federal Realty Investments Tr Bd 3.950		01/07/2014	Southwest Securities		4,973,200	5,000,000.00	17,007	1FE
31620M-AK-2	Fidelity National Inform Bd 3.500% 04/		02/25/2014	J.P. Morgan		4,737,400	5,000,000.00	64,653	2FE
316773-CP-3	Fifth Third Bancorp Bd 4.300% 01/16/24		02/07/2014	J.P. Morgan		12,996,762	12,965,000.00	120,416	2FE
33829T-AA-4	Five Corners funding Trs 144A 4.419% 1		01/17/2014	Various		8,015,290	8,000,000.00	51,432	2FE
378272-AF-5	Glencore Funding LLC 144A 4.125% 05/30		02/12/2014	Southwest Securities		2,877,510	3,000,000.00	26,813	2FE
380956-AD-4	Goldcorp Inc Bd 3.700% 03/15/23	A	03/11/2014	Various		13,196,460	13,860,000.00	241,624	2FE
38141G-VM-3	Goldman Sachs Group Inc Bd 4.000% 03/0		03/11/2014	BOSC Inc.		1,981,880	2,000,000.00	2,444	1FE
362311-AG-7	GTE California Inc Bd 6.750% 05/15/27		01/23/2014	Various		6,706,230	6,000,000.00	81,188	2FE
362333-AH-9	GTE Florida Inc Bd 6.860% 02/01/28		02/14/2014	First Tennessee		4,007,955	3,500,000.00	12,672	2FE
42217K-BC-9	Health Care REIT Inc Bd 4.500% 01/15/2		01/28/2014	J.P. Morgan		5,572,270	5,500,000.00	78,375	2FE
42951T-AB-3	Hidden Ridge Facility 144A 5.650% 01/0		01/09/2013	Southwest Securities			(731,677.00)		2FE
404280-AP-4	HSBC Holdings PLC Bd 4.250% 03/14/24	F	03/13/2014	Robert Baird		9,936,400	10,000,000.00	7,083	1FE
448055-AK-9	Husky Energy Inc Bd 4.000% 04/15/24	A	03/12/2014	J.P. Morgan		2,993,730	3,000,000.00		2FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
459902-AT-9	International Gaming Tech Bd 5.350% 10		01/10/2014	First Tennessee		2,993,555	2,850,000.00	49,131	2FE
53117C-AP-7	Liberty Property LP Bd 3.375% 06/15/23		01/28/2014	J.P. Morgan		4,652,750	5,000,000.00	21,563	2FE
59523U-AA-5	Mid-America Apt LP Bd 4.300% 10/15/23		03/10/2014	J.P. Morgan		12,083,640	12,000,000.00	210,700	2FE
60688U-AB-2	Mizuho fin Grp Cayman 144A 4.600% 03/2	F	03/26/2014	Southwest Securities		5,041,450	5,000,000.00	2,556	2FE
617446-7X-1	Morgan Stanley Bd 5.000% 11/24/25		01/10/2014	Raymond James & Assoc.		11,176,637	11,057,000.00	81,392	2FE
61945C-AC-7	Mosaic Co Bd 4.250% 11/15/23		01/08/2014	RBC Capital Markets		4,951,000	5,000,000.00	35,417	2FE
670346-AM-7	Nucor Corp Sr Nt 4.000% 08/01/23		01/17/2014	Triad Advisors, Inc.		3,988,080	4,000,000.00	77,333	2FE
682680-AQ-6	Oneok Inc Sr Nt 4.250% 02/01/22		01/17/2014	BOSC Inc.		1,588,469	1,643,000.00	33,362	3FE
68268N-AL-7	Oneok Partners LP Bd 5.000% 09/15/23		01/08/2014	J.P. Morgan		5,229,650	5,000,000.00	84,028	2FE
70501V-AA-6	Pearson Funding Five PLC 144A 3.250% 0	F	03/28/2014	Southwest Securities		935,220	1,000,000.00	13,000	2FE
705011-AA-2	Pearson Funding Four PLC 144A 3.750% 0	F	03/26/2014	Southwest Securities		978,750	1,000,000.00	14,896	2FE
709599-AN-4	Penske Truck Leasing PTI 144A 4.250% 0		03/07/2014	SWS Securities Inc		10,079,900	10,000,000.00	64,930	2FE
720198-AD-2	Piedmont Operating Partn Bd 4.450% 03/		03/04/2014	J.P. Morgan		15,640,720	15,600,000.00	444	2FE
73755L-AL-1	Potash Corp of Saskatchewan In Bd 3.62	A	03/07/2014	Coastal Securities LP		4,922,300	5,000,000.00	2,516	2FE
74267C-AC-0	Proassurance Corp Bd 5.300% 11/15/23		03/20/2014	BOSC Inc.		2,548,963	2,405,000.00	43,904	2FE
74340X-AW-1	Prologis LP Bd 4.250% 08/15/23		01/28/2014	J.P. Morgan		6,265,875	6,250,000.00	122,482	2FE
69362B-BA-9	PSEG Power Bd 4.300% 11/15/23		03/20/2014	J.P. Morgan		3,864,904	3,800,000.00	62,183	2FE
74834L-AV-2	Quest Diagnostics Inc Bd 4.250% 04/01/		03/24/2014	Various		13,742,380	13,800,000.00	9,846	2FE
21684A-AA-4	Rabobank Nederland Bd 4.625% 12/01/23	F	03/10/2014	Various		15,350,350	15,000,000.00	188,212	1FE
779382-AR-1	Rowan Companies Inc Bd 4.750% 01/15/24		03/31/2014	Oppenheimer & Co., Inc.		4,753,938	4,668,000.00	48,042	2FE
84756N-AD-1	Spectra Energy Partners Bd 4.750% 03/1		03/10/2014	SWS Securities Inc		3,266,656	3,100,000.00	68,717	2FE
853254-AL-4	Standard Chartered PLC 144A 5.200% 01/	F	02/20/2014	Various		8,117,820	8,000,000.00	89,844	1FE
86787E-AQ-0	SunTrust Bank Bd 0.000% 02/15/17		03/17/2014	Citigroup Global Markets Inc		15,017,745	15,000,000.00	15,517	2FE
878742-AY-1	Teck Cominco Ltd Bd 3.750% 02/01/23	A	01/22/2014	BOSC Inc.		4,737,150	5,000,000.00	91,667	2FE
87938W-AR-4	Telefonica Emisiones Sau Bd 4.570% 04/	F	03/13/2014	BOSC Inc.		3,043,410	3,000,000.00	53,698	2FE
883203-BU-4	Textron Inc Bd 4.300% 03/01/24		03/07/2014	Various		11,153,020	11,000,000.00	41,806	2FE
891906-AB-5	Total System Services Inc Bd 3.750% 0		03/26/2014	Southwest Securities		4,794,250	5,000,000.00	62,500	2FE
91529Y-AK-2	Unum Group Bd 4.000% 03/15/24		03/11/2014	J.P. Morgan		9,985,300	10,000,000.00		2FE
919794-AB-3	Valley National Bancorp Bd 5.125% 09/2		02/28/2014	FTN Financial		1,637,442	1,572,000.00	35,359	2FE
94973V-BA-4	WellPoint Inc Sr Nt 3.300% 01/15/23		01/23/2014	RBC Capital Markets		8,006,375	8,400,000.00	10,010	2FE
949746-RE-3	Wells Fargo & Co Bd 4.480% 01/16/24		03/11/2014	BOSC Inc.		3,012,269	2,903,000.00	39,016	1FE
962166-BW-3	Weyerhaeuser Co Bd 4.625% 09/15/23		03/26/2014	J.P. Morgan		5,234,300	5,000,000.00	10,278	2FE
963320-AR-7	Whirlpool Corp Bd 4.000% 03/01/24		03/11/2014	Coastal Securities LP		6,999,650	7,000,000.00	14,778	2FE
96950F-AM-6	Williams Partners LP Bd 4.300% 03/04/2		03/04/2014	Robert Baird		5,017,950	5,000,000.00	1,792	2FE
96950F-AL-8	Williams Partners LP Bd 4.500% 11/15/2		03/13/2014	SWS Securities Inc		10,499,008	10,326,000.00	150,437	2FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	482,824,859	480,841,323.00	3,662,507	X X X
8399997	Total Bonds Part 3				X X X	483,225,234	481,241,323.00	3,662,521	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

[illegible]

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
313771-AA-5 831628-CY-6 83190A-EF-6 912828-CA-6	FHLB Nt 5.625% 06/13/16 Small Business Administration SBA Poo Small Business Administration SBA Poo United States Treasury Nt 4.000% 02/1		01/25/2014 03/15/2014 03/01/2014 02/15/2014	J.P. Morgan Paydown Paydown Maturity		17,879 2,069 400,000	17,879.00 2,069.00 400,000.00	458,129 19,599 2,209 426,312	188,624 19,512 2,694 400,582		3,656 (1,633) (625) (582)		3,656 (1,633) (625) (582)		192,280 17,879 2,069 400,000		(192,280) 	(192,280) 	137 (6,521) 8,000	06/13/2016 09/25/2036 08/01/2022 02/15/2014	1FE 1FE 1FE 1
0599999	Total - Bonds - U.S. Governments				X X X	419,948	419,948.00	906,249	611,412		816		816		612,228		(192,280)	(192,280)	1,616	X X X	X X X
EIS	3133XE-KA-6		03/25/2014	Paydown		19,552	19,552.00	19,380	19,500		53		53		19,552				162	01/27/2016	1
	31340Y-DS-5		03/15/2014	Paydown		3,461	3,461.00	3,408	3,424		37		37		3,461				52	12/15/2019	1
	31392T-YB-7		03/01/2014	Paydown		280,800	280,800.00	278,431	279,298		1,502		1,502		280,800				2,841	08/15/2022	1
	31392R-VE-8		03/01/2014	Paydown		306,429	306,429.00	302,360	304,026		2,403		2,403		306,429				3,182	08/15/2022	1
	31393N-QT-9		03/01/2014	Paydown		146,692	146,692.00	147,995	147,184		(492)		(492)		146,692				1,318	02/15/2023	1
	31394M-JZ-4		03/01/2014	Paydown		2,055,318	2,055,318.00	2,039,903	2,043,403		11,915		11,915		2,055,318				16,198	05/15/2023	1
	31394P-CC-5		03/01/2014	Paydown		1,565,102	1,565,102.00	1,597,383	1,575,463		(10,361)		(10,361)		1,565,102				12,788	08/15/2019	1
	31395E-B4-8		03/01/2014	Paydown		1,636,615	1,636,615.00	1,602,604	1,610,038		26,577		26,577		1,636,615				12,613	09/15/2025	1
	31395G-Z7-0		03/01/2014	Paydown		1,117,173	1,117,173.00	1,158,892	1,149,743		(32,570)		(32,570)		1,117,173				9,658	01/15/2027	1
	31395M-KZ-1		03/01/2014	Paydown		378,308	378,308.00	379,253	378,752		(444)		(444)		378,308				3,240	11/15/2023	1
	31395V-SQ-3		03/01/2014	Paydown		451,509	451,509.00	458,422	456,225		(4,717)		(4,717)		451,509				4,665	08/15/2023	1
	3137AK-M9-9		03/01/2014	Paydown		89,147	89,147.00	91,654	91,597		(2,450)		(2,450)		89,147				523	08/15/2038	1
	313602-EB-6		03/01/2014	Paydown		1,041	1,041.00	1,027	1,031		10		10		1,041				16	06/25/2018	1
	31358F-CQ-0		03/01/2014	Paydown		10,767	10,767.00	10,107	10,395		372		372		10,767				100	10/25/2020	1
	31397Q-JH-2		03/01/2014	Paydown																01/25/2030	1
	31392E-6A-3		03/01/2014	Paydown		161,647	161,647.00	157,707	160,014		1,633		1,633		161,647				1,306	11/25/2017	1
	31392G-MD-4		03/01/2014	Paydown		94,396	94,396.00	90,384	92,935		1,461		1,461		94,396				815	12/25/2017	1
	31394E-DZ-8		03/01/2014	Paydown		696,150	696,150.00	706,375	703,028		(6,877)		(6,877)		696,150				6,007	02/25/2024	1
	31396V-6S-2		03/01/2014	Paydown		44,479	44,479.00	43,223	43,446		1,033		1,033		44,479				322	06/25/2037	1
	38373Q-MY-4		03/01/2014	Paydown		56,142	56,142.00	57,606	56,994		(852)		(852)		56,142				489	10/20/2032	1
	38374H-TZ-3		03/01/2014	Paydown		86,576	86,576.00	84,979	85,385		1,190		1,190		86,576				722	07/16/2024	1
	658196-U2-4		01/01/2014	Call	100.0000	110,000	110,000.00	119,629	110,000						110,000				3,419	01/01/2017	1FE
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	9,311,304	9,311,304.00	9,350,722	9,321,881		(10,577)		(10,577)		9,311,304				80,436	X X X	X X X
032511-BD-8	Anadarko Petroleum Corp Bd 7.625%	R	03/15/2014	Maturity		4,010,000	4,010,000.00	4,334,409	4,025,760		(15,760)		(15,760)		4,010,000				152,881	03/15/2014	2FE
035229-CU-5	Anheuser Busch Companies Inc Nt 4.9		01/15/2014	Maturity		5,000,000	5,000,000.00	4,877,700	4,999,384		616		616		5,000,000				123,750	01/15/2014	1FE
05948X-7B-1	Bank of America Mortgage Sec 2004-5		03/01/2014	Paydown		233,179	233,179.00	219,407	225,823		7,356		7,356		233,179				1,849	06/25/2019	1FM
14040E-HK-1	Capital One Bank Sr Nt 5.125% 02/15/		02/15/2014	Maturity		5,000,000	5,000,000.00	5,001,650	5,000,029		(29)		(29)		5,000,000				128,125	02/15/2014	1FE
14912L-Z4-6	Caterpillar Financial Services Nt 4.60		01/15/2014	Maturity		2,650,000	2,650,000.00	2,666,483	2,650,081		(81)		(81)		2,650,000				60,950	01/15/2014	1FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
16162X-AH-0	Chase 2006-S3 2A1 2006 -S3 2A1 5.5		03/01/2014	Paydown		18,802	18,802.00	18,608	18,635						18,636		166	166	162	11/25/2021	4FM
16162W-ND-7	Chase Mtg Finance Corp 2005-S3 A3 (2		03/01/2014	Paydown		133,135	133,135.00	128,475	124,536		8,598		8,598		133,135				(5,561)	11/25/2035	1FM
172973-4D-8	Citicorp Mtg Securities Inc 2005-8 1A6		03/01/2014	Paydown		593,577	593,577.00	584,024	585,781		7,796		7,796		593,577				5,939	11/25/2035	1FM
17307G-L2-2	Citigroup Mortgage Loan Trust 2005-9		03/01/2014	Paydown		108,724	149,786.00	141,735	142,417		11		11		142,428		(33,704)	(33,704)	1,309	11/25/2035	3FM
12667F-4F-9	Countrywide Alt Loan Trust 2005-7CB 1		03/01/2014	Paydown		352,329	352,329.00	361,880	356,591		(4,262)		(4,262)		352,329				3,235	02/25/2020	3FM
22541L-AM-5	Credit Suisse FB Nt 5.125% 01/15/14		01/15/2014	Maturity		10,000,000	10,000,000.00	10,096,600	10,000,474		(474)		(474)		10,000,000				256,250	01/15/2014	1FE
126408-GF-4	CSX Corp Nt 5.300% 02/15/14		02/15/2014	Maturity		12,125,000	12,125,000.00	12,343,627	12,128,403		(3,403)		(3,403)		12,125,000				321,313	02/15/2014	2FE
19075D-AL-5	CW Capital Cobalt 2007-C3 C (15) 6.0		02/10/2014	J.P. Morgan		11,250,000	15,000,000.00	5,196,718	5,196,718						5,196,718		6,053,282	6,053,282	173,105	07/15/2017	1FM
28932M-AA-3	Elm Rd Generating Station 144A 5.209		02/11/2014	Redemption 100.000		131,400	131,400.00	131,400	131,400						131,400				3,422	02/11/2030	1FE
268766-BZ-4	EOP Operating LP Nt 4.750% 03/15/14		03/15/2014	Maturity		2,545,000	2,545,000.00	2,072,494	2,072,494						2,072,494		472,506	472,506	60,444	03/15/2014	5*
30161M-AD-5	Exelon Generation Co Nt 5.350% 01/1		01/15/2014	Maturity		5,000,000	5,000,000.00	4,824,300	4,998,769		1,231		1,231		5,000,000				133,750	01/15/2014	2FE
31331F-AY-7	Federal Express Corp ABS 6.845% 01/		01/15/2014	Paydown		582,138	582,138.00	643,472	606,241		(24,103)		(24,103)		582,138				19,924	01/15/2019	2FE
31331F-AZ-4	Federal Express Corp ABS 7.020% 01/		01/15/2014	Paydown		138,658	138,658.00	155,817	141,948						138,658				4,867	01/15/2016	2FE
31428X-AQ-9	Fedex Corp Nt 7.375% 01/15/14		01/15/2014	Maturity		7,320,000	7,320,000.00	7,654,193	7,323,085		(3,085)		(3,085)		7,320,000				269,925	01/15/2014	2FE
36877Q-AA-4	Gen American Railcar 144A 7.760% 0		03/20/2014	Redemption 100.000		103,813	103,813.00	110,373	105,925		(74)		(74)		105,851		(2,038)	(2,038)	1,345	08/20/2018	3FE
36242D-EK-5	GSR Mortgage Loan Trust 2004-10F 1A		03/01/2014	Paydown		291,534	291,534.00	279,984	285,384		6,150		6,150		291,534				2,228	08/25/2019	1FM
362341-EL-9	GSR Mortgage Loan Trust 2005-6F 5.5		03/01/2014	Paydown		719,087	719,087.00	720,435	719,277		(190)		(190)		719,087				6,735	07/25/2035	1FM
362341-6V-6	GSR Mortgage Loan Trust 2006-1F 1A1		03/01/2014	Paydown		66,854	74,648.00	73,866	73,983						73,983		(7,129)	(7,129)	625	02/25/2036	3FM
362341-7N-3	GSR Mortgage Loan Trust 2006-1F 2A1		03/01/2014	Paydown		125,573	158,072.00	159,060	158,658		(1)		(1)		158,657		(33,084)	(33,084)	1,279	02/25/2036	4FM
416515-AM-6	Hartford Financial Services Sr Nt 4.75		03/01/2014	Maturity		8,000,000	8,000,000.00	7,867,200	7,997,216		2,784		2,784		8,000,000				190,000	03/01/2014	2FE
42951T-AB-3	Hidden Ridge Facility 144A 5.650% 01/		01/01/2014	Redemption 100.000		263,034	263,034.00	298,281			(5,618)		(5,618)		292,663		(29,628)	(29,628)	7,431	01/01/2022	2FE
44643T-AC-1	Huntington National Bank Nt 4.900% 0		01/15/2014	Maturity		14,300,000	14,300,000.00	14,361,370	14,300,011		(11)		(11)		14,300,000				350,350	01/15/2014	2FE
44841S-AB-5	Hutchison Whamp Int'l 144A 6.250% 0	R	01/24/2014	Maturity		14,000,000	14,000,000.00	14,303,740	14,002,587		(2,587)		(2,587)		14,000,000				437,500	01/24/2014	1FE
475070-AD-0	Jefferson-Pilot Corp Nt 4.750% 01/30/1		01/30/2014	Maturity		23,000,000	23,000,000.00	22,200,020	22,987,776		12,224		12,224		23,000,000				546,250	01/30/2014	2FE
46630W-AV-2	JP Morgan Mortgage Trust 2007-S2 2A		03/01/2014	Paydown		46,197	46,197.00	45,648	45,700						45,700		496	496	340	06/25/2037	3FM
46630W-AX-8	JP Morgan Mortgage Trust 2007-S2 2A		03/01/2014	Paydown		50,349	50,349.00	50,671	50,546						50,545		(197)	(197)	534	06/25/2037	3FM
46628Y-AS-9	JP Morgan Trust 2006-S2 1A17 2006-S		03/01/2014	Paydown		43,344	46,257.00	45,823	45,835						45,836		(2,492)	(2,492)	422	07/25/2036	4FM
50181Q-AA-6	Lcor Alexandria 144A 6.625% 09/15/19		03/15/2014	Call 100.0000		380,583	380,583.00	379,651	380,137		13		13		380,150		433	433	12,607	09/15/2019	2FE
534187-AP-4	Lincoln National Corp Nt 4.750% 02/15		02/15/2014	Maturity		10,800,000	10,800,000.00	10,637,886	10,797,508		2,492		2,492		10,800,000				256,500	02/15/2014	2FE
59018Y-SU-6	Merrill Lynch & Co Inc MTN 5.000% 02		02/03/2014	Maturity		10,000,000	10,000,000.00	9,809,900	9,997,835		2,165		2,165		10,000,000				250,000	02/03/2014	1FE
552953-AG-6	MGM Mirage Nt 5.875% 02/27/14		02/27/2014	Maturity		1,000,000	1,000,000.00	532,500	978,651		21,349		21,349		1,000,000				29,375	02/27/2014	4FE
637432-DC-6	National Rural Utilities Corp Bd 4.750		03/01/2014	Maturity		9,742,000	9,742,000.00	9,640,683	9,739,890		2,110		2,110		9,742,000				231,373	03/01/2014	1FE
655664-AM-2	Nordstrom Inc Nt 6.750% 06/01/14		01/08/2014	Call 102.4369		1,608,259	1,570,000.00	1,583,069	1,571,250		(58)		(58)		1,571,192		37,068	37,068	10,893	06/01/2014	1FE
629484-AB-2	NY Magic Inc Nt 6.500% 03/15/14		01/01/2014	Call 0.0000		39,295									39,295		39,295	39,295		03/15/2014	2FE
682680-AM-5	Oneok Inc Nt 5.200% 06/15/15		03/05/2014	Call 106.3749		19,147,490	18,000,000.00	16,877,620	17,722,242		32,787		32,787		17,755,029		1,392,461	1,392,461	208,008	06/15/2015	2FE
78355H-JL-4	Ryder Systems Inc Nt 5.850% 03/01/1		03/01/2014	Maturity		5,000,000	5,000,000.00	4,955,190	4,998,692		1,308		1,308		5,000,000				146,250	03/01/2014	2FE
786514-BS-7	Safeway Inc Bd 3.950% 08/15/20		03/07/2014	J.P. Morgan		13,195,000	13,000,000.00	12,668,280	12,759,483		6,210		6,210		12,765,694		429,306	429,306	295,263	08/15/2020	2FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

E05.2

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
E60	S&P 500 Indexed 1 Yr Euro	Multiple	N/A	Equity/Ind	Suntrust	IYDOJBGJW	01/31/2014	01/30/2015	1,402	2,500,000	1783	36,250		46,010		46,010	9,760						0/0
	S&P 500 Indexed 1 yr Digit	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	09/24/2013	09/24/2014	1,473	2,500,000	1697	53,000		80,525		80,525	6,416						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/16/2013	10/16/2014	1,568	2,700,000	1722	57,510		88,921		88,921	9,049						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	12/06/2013	12/08/2014	1,385	2,500,000	1805	26,000		32,320		32,320	6,320						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Suntrust	IYDOJBGJW	12/20/2013	12/19/2014	1,980	3,600,000	1818	81,360		98,545		98,545	12,062						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	12/23/2013	12/23/2014	1,368	2,500,000	1828	26,750		30,015		30,015	2,670						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	12/23/2013	12/23/2014	1,368	2,500,000	1828	33,750		38,256		38,256	3,395						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	12/23/2013	12/23/2014	1,368	2,500,000	1828	54,250		62,391		62,391	5,426						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	04/01/2013	04/01/2014	2,176	3,400,000	1562	61,200		123,426		123,426	5,513						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	04/08/2013	04/08/2014	2,879	4,500,000	1563	74,925		149,400		149,400	5,850						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	04/16/2013	04/16/2014	1,588	2,500,000	1575	40,250		80,635		80,635	4,617						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	04/16/2013	04/16/2014	3,302	5,200,000	1575	81,640		162,367		162,367	9,199						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	04/24/2013	04/24/2014	2,850	4,500,000	1579	77,175		155,250		155,250	7,650						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	08/01/2013	08/01/2014	1,465	2,500,000	1707	48,750		83,203		83,203	8,818						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	08/08/2013	08/08/2014	1,473	2,500,000	1697	48,500		83,000		83,000	7,750						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	08/16/2013	08/18/2014	1,510	2,500,000	1656	49,475		87,250		87,250	7,250						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	08/23/2013	08/22/2014	1,803	3,000,000	1664	30,300		50,224		50,224	4,136						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	08/23/2013	08/22/2014	2,104	3,500,000	1664	69,300		122,207		122,207	10,882						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	08/30/2013	08/29/2014	1,531	2,500,000	1633	25,500		42,790		42,790	3,152						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	08/30/2013	08/29/2014	1,531	2,500,000	1633	50,000		89,426		89,426	6,996						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Suntrust	IYDOJBGJW	12/31/2013	12/31/2014	1,623	3,000,000	1848	65,400		69,744		69,744	8,363						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSFR	02/20/2014	02/20/2015	4,511	8,300,000	1840		378,480	432,147		432,147	53,667						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	01/08/2014	01/08/2015	1,361	2,500,000	1837		26,125	29,063		29,063	2,938						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	01/08/2014	01/08/2015	1,959	3,600,000	1837		77,940	87,951		87,951	10,011						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	01/08/2014	01/08/2015	1,361	2,500,000	1837		113,750	126,719		126,719	12,969						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Suntrust	IYDOJBGJW	01/31/2014	01/30/2015	1,402	2,500,000	1783		55,750	72,694		72,694	16,944						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	07/01/2013	07/01/2014	1,548	2,500,000	1615	125,500		299,521		299,521	31,588						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	07/08/2013	07/10/2014	1,524	2,500,000	1640	25,000		43,750		43,750	3,250						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	07/08/2013	07/10/2014	1,524	2,500,000	1640	49,875		91,500		91,500	7,750						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	07/16/2013	07/16/2014	1,491	2,500,000	1676	43,125		76,782		76,782	7,541						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	07/16/2013	07/16/2014	1,491	2,500,000	1676	48,375		87,206		87,206	8,699						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	07/24/2013	07/24/2014	1,483	2,500,000	1686	48,500		85,666		85,666	9,130						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	07/24/2013	07/24/2014	1,483	2,500,000	1686	25,500		42,290		42,290	4,166						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	07/01/2013	06/30/2013	1,548	2,500,000	1615	26,000		45,757		45,757	3,363						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	05/31/2013	06/02/2014	1,533	2,500,000	1631	40,250		77,107		77,107	6,713						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	05/31/2013	06/02/2014	3,066	5,000,000	1631	82,000		157,500		157,500	12,500						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	06/07/2013	06/06/2014	2,251	3,700,000	1643	57,350		106,972		106,972	9,817						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	06/14/2013	06/13/2014	1,537	2,500,000	1627	27,250		48,931		48,931	3,910						0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	06/14/2013	06/13/2014	1,906	3,100,000	1627	61,070		116,844		116,844	10,102						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	06/24/2013	06/24/2014	1,589	2,500,000	1573	50,500			95,729		95,729	5,942					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	07/01/2013	06/30/2014	1,548	2,500,000	1615	49,500			93,511		93,511	7,422					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	03/07/2014	03/06/2015	1,491	2,800,000	1878		130,200		119,389		119,389	(10,811)					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	03/07/2014	03/06/2015	1,331	2,500,000	1878		26,500		25,250		25,250	(1,250)					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	03/07/2014	03/06/2015	1,331	2,500,000	1878		35,000		33,442		33,442	(1,558)					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	03/07/2014	03/06/2015	1,331	2,500,000	1878		49,500		47,250		47,250	(2,250)					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	03/14/2014	03/13/2015	1,521	2,800,000	1841		55,720		60,551		60,551	4,831					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	03/14/2014	03/13/2015	1,847	3,400,000	1841		89,250		95,540		95,540	6,290					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	03/24/2015	03/24/2015	1,723	3,200,000	1857		33,920		34,785		34,785	865					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	03/24/2014	03/24/2015	1,561	2,900,000	1857		57,710		59,333		59,333	1,623					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	03/24/2014	03/24/2015	1,346	2,500,000	1857		64,750		67,016		67,016	2,266					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/01/2013	05/01/2014	2,717	4,300,000	1583	73,960			149,613		149,613	9,766					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/01/2013	05/01/2014	1,580	2,500,000	1583	111,500			336,294		336,294	40,408					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	05/08/2013	05/08/2014	2,450	4,000,000	1633	66,000			131,446		131,446	11,914					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/16/2013	05/16/2014	2,727	4,500,000	1650	68,400			134,348		134,348	13,246					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	05/24/2013	05/27/2014	2,425	4,000,000	1650	59,000			113,200		113,200	10,000					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	11/01/2013	10/31/2014	1,419	2,500,000	1762	116,250			179,906		179,906	18,957					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	11/01/2013	11/03/2014	1,419	2,500,000	1762	25,250			35,000		35,000	3,250					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/08/2013	11/07/2014	1,412	2,500,000	1771	31,250			42,905		42,905	3,980					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/08/2013	11/07/2014	1,581	2,800,000	1771	58,240			81,866		81,866	7,708					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	10/01/2013	10/01/2014	1,475	2,500,000	1695	25,500			39,177		39,177	3,308					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	10/01/2013	10/01/2014	1,770	3,000,000	1695	142,200			279,100		279,100	29,119					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	10/01/2013	10/01/2014	1,475	2,500,000	1695	51,250			84,121		84,121	7,462					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/08/2013	10/08/2014	1,510	2,500,000	1655	50,750			84,988		84,988	7,142					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	10/24/2013	10/24/2014	1,427	2,500,000	1752	56,125			83,250		83,250	8,250					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	09/16/2013	09/16/2014	2,238	3,800,000	1698	76,000			125,408		125,408	12,210					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/24/2013	09/24/2014	1,473	2,500,000	1697	37,250			60,153		60,153	5,980					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/24/2013	09/24/2014	1,532	2,600,000	1697	55,900			92,915		92,915	9,634					0/0
	S&P 500 Indexed 1 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/01/2013	05/01/2014	1,580	2,500,000	1634	94,250			372,359		372,359	30,854					0/0
	S&P 500 Indexed 10 Year	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	12/07/2012	12/07/2022	1,763	2,500,000	1418	254,750			695,750		695,750	15,000					0/0
	S&P 500 Indexed 10 Year	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	12/21/2012	12/21/2022	2,937	4,200,000	1430	447,300			1,142,400		1,142,400	23,100					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	02/14/2014	02/14/2024	1,360	2,500,000	1839		287,000		292,279		292,279	5,279					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	09/24/2013	09/22/2023	1,473	2,500,000	1697	293,000			395,137		395,137	(5,879)					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	ING	Z0M12JT14K	01/16/2014	01/16/2024	1,354	2,500,000	1846		295,750		275,619		275,619	(20,131)					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	01/08/2014	01/08/2024	2,776	5,100,000	1837		617,610		588,634		588,634	(28,976)					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/24/2013	10/24/2023	1,427	2,500,000	1752	278,000			338,065		338,065	(2,103)					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/08/2013	10/06/2023	1,510	2,500,000	1655	291,750			423,528		423,528	3,340					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	11/01/2013	11/01/2023	1,419	2,500,000	1762	284,750			344,750		344,750	(8,250)					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	11/22/2013	11/22/2023	1,496	2,700,000	1805	313,470			331,294		331,294	(12,194)					0/0
	S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/08/2013	11/08/2023	1,412	2,500,000	1771	289,750			336,564		336,564	(9,060)					0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration		Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid		Book/ Adjusted Carrying Value		Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.		Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Description			(a)										Current Year Income		Code								
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	12/23/2013	12/22/2023	1,915	3,500,000	1828	423,500			417,133		417,133	(15,977)						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/06/2013	12/06/2023	1,496	2,700,000	1805	315,900			326,165		326,165	(5,025)						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	02/01/2013	02/01/2023	1,983	3,000,000	1513	303,600			679,200		679,200	7,500						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	02/08/2013	02/08/2023	1,647	2,500,000	1518	239,000			543,140		543,140	13,012						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	03/01/2013	03/01/2023	1,976	3,000,000	1518	303,600			678,494		678,494	5,848						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	03/15/2013	03/15/2023	2,179	3,400,000	1561	345,100			697,870		697,870	3,106						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	03/22/2013	03/22/2023	1,606	2,500,000	1557	253,000			520,000		520,000	5,500						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	03/24/2014	03/22/2024	1,346	2,500,000	1857		287,250	287,250			287,250							0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	03/07/2014	03/07/2024	1,331	2,500,000	1878		286,250	260,215			260,215	(26,035)						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	04/16/2013	04/14/2013	2,667	4,200,000	1575	422,100			809,023		809,023	11,754						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	04/24/2013	04/24/2023	1,837	2,900,000	1579	296,960			554,193		554,193	7,476						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	04/01/2013	04/03/2023	1,600	2,500,000	1562	256,250			515,000		515,000	4,750						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	04/08/2013	04/06/2023	1,599	2,500,000	1563	257,250			514,500		514,500	3,250						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	05/24/2013	05/24/2023	1,516	2,500,000	1650	286,000			424,750		424,750	(2,250)						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	05/31/2013	05/31/2023	1,533	2,500,000	1631	275,000			426,452		426,452	2,873						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	05/08/2013	05/08/2023	2,450	4,000,000	1633	416,000			679,020		679,020	7,680						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	06/14/2013	06/14/2023	1,537	2,500,000	1627	295,000			436,138		436,138	5,218						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	07/01/2013	06/30/2023	1,548	2,500,000	1615	300,000			447,987		447,987	3,929						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	06/07/2013	06/07/2023	1,521	2,500,000	1643	295,250			414,573		414,573	2,132						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	07/16/2013	07/14/2023	1,491	2,500,000	1676	296,250			404,965		404,965	(4,500)						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	07/08/2013	07/07/2023	1,524	2,500,000	1640	300,000			425,412		425,412	4,327						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	08/01/2013	08/01/2023	2,519	4,300,000	1707	504,820			652,740		652,740	(5,590)						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	08/16/2013	08/16/2023	1,933	3,200,000	1656	382,080			552,640		552,640	(3,200)						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	08/23/2013	08/23/2023	1,503	2,500,000	1664	292,750			409,288		409,288	2,943						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	08/30/2013	08/30/2023	1,531	2,500,000	1633	302,250			458,750		458,750	250						0/0
S&P 500 Indexed 10 yr Asi	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/16/2013	09/15/2023	2,592	4,400,000	1698	522,280			668,919		668,919	1,694						0/0
S&P 500 Indexed 10yr Asia	Multiple	N/A	Equity/Ind	Suntrust	IYDOJBGJW	01/24/2014	01/24/2024	1,396	2,500,000	1790		295,000	326,015		326,015	31,015							0/0
S&P 500 Indexed 10yr Asia	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	02/07/2014	01/05/2024	2,003	3,600,000	1797		414,360	471,241		471,241	56,881							0/0
S&P 500 Indexed 10yr Asia	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	02/22/2013	02/22/2023	2,177	3,300,000	1516	331,320			748,770		748,770	9,240						0/0
S&P 500 Indexed 10yr asia	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/16/2012	11/16/2022	2,133	2,900,000	1360	301,600			917,701		917,701	20,659						0/0
S&P 500 Indexed 1yr Cliqu	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	02/14/2014	02/17/2015	1,360	2,500,000	1839		52,500	61,175		61,175	8,675							0/0
S&P 500 Indexed 1yr Cliqu	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	11/15/2013	11/14/2014	1,390	2,500,000	1798	54,250			58,724		58,724	9,037						0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/15/2013	11/14/2014	2,447	4,400,000	1798	91,520			118,024		118,024	12,226						0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	12/06/2013	12/08/2014	1,385	2,500,000	1805	55,000			70,069		70,069	15,069						0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	02/07/2014	02/06/2015	1,725	3,100,000	1797		79,360	100,719		100,719	21,359							0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	02/07/2014	02/06/2015	1,391	2,500,000	1797		57,000	66,074		66,074	9,074							0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	02/07/2014	02/06/2015	1,391	2,500,000	1797		26,250	31,926		31,926	5,676							0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	02/07/2014	02/06/2015	1,391	2,500,000	1797		117,750	158,601		158,601	40,851							0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	02/07/2014	02/06/2015	1,391	2,500,000	1797		48,750	61,307		61,307	12,557							0/0
S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	02/14/2014	02/17/2015	1,360	2,500,000	1839		48,500	54,554		54,554	6,054							0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
E06.3	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	02/24/2014	02/24/2015	1,353	2,500,000	1848	49,000		52,745		52,745	3,745						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	02/24/2014	02/24/2015	1,353	2,500,000	1848	63,625		69,204		69,204	5,579						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	01/16/2014	01/16/2015	2,167	4,000,000	1846	83,800		92,000		92,000	8,200						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Suntrust	IYDOJBGJW	01/24/2014	01/23/2015	1,396	2,500,000	1790	53,500		68,352		68,352	14,852						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	11/01/2013	11/03/2014	2,498	4,400,000	1762	95,260		137,280		137,280	13,640						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/22/2013	11/21/2014	1,385	2,500,000	1805	25,250		31,274		31,274	2,914						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/22/2013	11/21/2014	2,327	4,200,000	1805	86,100		109,279		109,279	10,166						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/27/2013	11/24/2014	1,383	2,500,000	1807	51,000		63,621		63,621	5,870						0/0
	S&P 500 Indexed 1yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/16/2013	10/16/2014	1,452	2,500,000	1722	24,750		36,231		36,231	3,258						0/0
	S&P 500 Indexed 2 yr Euro	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	02/14/2014	02/12/2016	1,360	2,500,000	1839	29,000		31,171		31,171	2,171						0/0
	S&P 500 Indexed 2 yr Euro	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/16/2013	05/16/2015	1,515	2,500,000	1650	42,000		79,519		79,519	5,557						0/0
	S&P 500 Indexed 3 yr Euro	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	10/16/2013	10/16/2016	1,452	2,500,000	1722	145,500		195,518		195,518	10,390						0/0
	S&P 500 Indexed 5yr Euro	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	03/14/2014	03/14/2019	1,358	2,500,000	1841	250,250		263,000		263,000	12,750						0/0
	S&P 500 Indexed 6 yr Ann	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	09/07/2013	09/07/2018	1,739	2,500,000	1655	246,250		251,849		251,849	5,591						0/0
	S&P 500 Indexed 7 yr Asia	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/08/2013	05/08/2020	1,531	2,500,000	1633	216,250		387,243		387,243	3,093						0/0
	S&P 500 Indexed Asian 10	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	11/30/2012	11/30/2022	1,765	2,500,000	1416	253,500		696,750		696,750	14,000						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	04/07/2006	04/07/2016	772	1,000,000	1394	119,500		28,936		28,936	614						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	04/13/2006	04/13/2016	776	1,000,000	1387	120,100		36,470		36,470	879						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	04/24/2006	04/22/2016	1,147	1,500,000	1408	180,750		35,034		35,034	(98)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	05/01/2006	04/29/2016	766	1,000,000	1425	112,800		23,997		23,997	(1,194)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	04/16/2007	04/13/2017	681	1,000,000	1606	112,500		840		840	(973)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	04/24/2007	04/24/2017	675	1,000,000	1619	110,000		549		549	(764)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	04/08/2008	04/06/2018	732	1,000,000	1392	162,000		96,822		96,822	2,229						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	04/24/2008	04/24/2018	720	1,000,000	1416	163,000		81,913		81,913	1,580						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	04/24/2009	04/24/2019	2,886	2,500,000	900.190000	492,750		1,811,602		1,811,602	48,614						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	04/01/2011	04/01/2021	1,876	2,500,000	1332	322,500		685,078		685,078	24,006						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	04/15/2011	04/15/2021	2,122	2,800,000	1320	361,760		797,645		797,645	29,244						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	04/01/2010	04/01/2020	2,971	3,500,000	1201	472,500		1,234,646		1,234,646	45,098						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	04/23/2010	04/23/2020	2,054	2,500,000	1241	348,000		792,503		792,503	17,993						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	04/16/2012	04/14/2022	2,410	3,300,000	1370	410,850		952,188		952,188	21,492						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	04/24/2012	04/22/2022	1,822	2,500,000	1372	313,750		717,486		717,486	15,692						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/01/2012	04/29/2022	1,778	2,500,000	1406	298,500		662,159		662,159	13,117						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	08/08/2006	08/08/2016	786	1,000,000	1437	119,900		29,457		29,457	(1,021)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	08/16/2016	772	1,000,000	1464	56,190		11,563		11,563	(1,380)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	08/24/2016	772	1,000,000	1464	56,463		11,183		11,183	(1,529)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	08/08/2017	1,202	1,800,000	1692	64,933		1,002		1,002	163						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	08/16/2017	709	1,000,000	1594	47,787		4,045		4,045	(1,541)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	08/24/2010	08/24/2017	2,377	2,500,000	1054	340,500		1,318,128		1,318,128	26,665						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	08/24/2017	676	1,000,000	1671	38,638		846		846	(107)						0/0
	S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	08/31/2017	678	1,000,000	1665	39,661		976		976	(272)						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	08/01/2008	08/01/2018	793	1,000,000	1285	162,000		190,137		190,137	5,937							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	08/29/2018	780	1,000,000	1332	104,628		154,223		154,223	4,440							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	08/07/2009	08/07/2019	2,474	2,500,000	1040	412,500		1,288,388		1,288,388	42,416							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	08/16/2010	08/14/2020	2,316	2,500,000	1150	340,750		1,111,159		1,111,159	27,583							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	08/08/2011	08/06/2021	2,233	2,500,000	1119	368,000		1,209,512		1,209,512	47,780							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	08/24/2011	08/24/2021	3,651	4,300,000	1178	571,470		1,816,024		1,816,024	72,195							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	08/08/2012	08/08/2022	1,926	2,700,000	1402	328,050		734,162		734,162	7,450							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	08/16/2012	08/16/2022	1,766	2,500,000	1416	306,500		671,072		671,072	12,341							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	08/24/2012	08/24/2022	1,772	2,500,000	1411	312,500		668,278		668,278	6,097							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	12/15/2006	12/15/2016	1,401	2,000,000	1562	228,000		1,788		1,788	(1,932)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	12/01/2005	12/01/2015	791	1,000,000	1340	140,400		52,967		52,967	1,628							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/16/2005	12/16/2015	1,184	1,500,000	1343	204,300		80,316		80,316	2,132							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/22/2005	12/22/2015	1,183	1,500,000	1350	196,200		72,390		72,390	1,568							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	12/01/2016	716	1,000,000	1531	47,132		2,985		2,985	(1,328)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	12/22/2016	709	1,000,000	1540	46,379		2,497		2,497	(1,134)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	12/07/2017	665	1,000,000	1612	46,409		5,085		5,085	(1,759)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	12/26/2017	668	1,000,000	1570	52,028		11,543		11,543	(2,450)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	12/29/2017	681	1,000,000	1552	55,170		15,971		15,971	(2,398)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/16/2009	12/16/2019	2,254	2,500,000	1141	390,000		1,017,420		1,017,420	37,298							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	12/16/2010	12/16/2020	2,655	3,300,000	1243	445,500		1,127,638		1,127,638	35,272							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	12/30/2010	12/30/2020	1,987	2,500,000	1258	342,500		817,145		817,145	31,151							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	12/08/2011	12/08/2021	2,025	2,500,000	1234	371,250		948,417		948,417	37,275							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	12/31/2012	12/30/2022	1,753	2,500,000	1426	276,750		687,816		687,816	11,733							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	02/01/2006	02/01/2016	1,170	1,500,000	1360	189,750		69,193		69,193	2,513							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	02/08/2006	02/08/2016	1,580	2,000,000	1342	252,600		120,304		120,304	3,378							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	02/16/2006	02/16/2016	1,163	1,500,000	1367	187,500		63,068		63,068	2,656							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	02/24/2006	02/24/2016	1,163	1,500,000	1367	186,300		63,058		63,058	2,000							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	02/01/2007	02/01/2017	692	1,000,000	1567	120,000		2,146		2,146	(1,543)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	02/16/2017	687	1,000,000	1574	42,692		1,558		1,558	(778)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	02/08/2018	751	1,000,000	1369	90,469		105,318		105,318	3,013							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	02/28/2018	752	1,000,000	1357	94,271		115,212		115,212	3,258							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	02/08/2010	02/07/2020	2,555	2,700,000	1077	371,250		1,315,756		1,315,756	48,248							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	02/16/2010	02/14/2020	2,649	2,900,000	1116	398,750		1,278,307		1,278,307	32,165							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	02/24/2010	02/24/2020	2,624	2,900,000	1127	391,500		1,238,987		1,238,987	44,587							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	02/08/2011	02/08/2021	1,887	2,500,000	1325	315,000		687,469		687,469	12,011							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	02/24/2011	02/24/2021	1,914	2,500,000	1306	332,250		725,957		725,957	26,527							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	02/08/2012	02/08/2022	2,222	3,000,000	1350	376,500		874,557		874,557	30,786							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	01/24/2006	01/22/2016	789	1,000,000	1350	124,000		50,650		50,650	2,078							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	01/06/2017	779	1,100,000	1541	51,565		3,287		3,287	(1,448)							0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	01/16/2007	01/13/2017	698	1,000,000	1553	122,000		2,007		2,007	(1,391)							0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid		Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	01/24/2018	740	1,000,000	1409	81,845			78,848		78,848	1,641						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	01/08/2009	01/08/2019	2,748	2,500,000	927.470000	483,750			1,599,208		1,599,208	43,556						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	01/30/2009	01/30/2019	3,027	2,500,000	866.760000	480,000			1,942,000		1,942,000	49,208						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	01/08/2010	01/08/2020	2,533	2,900,000		1186			1,057,204		1,057,204	40,145						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	01/15/2010	01/15/2020	2,201	2,500,000		1181			929,175		929,175	34,550						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	01/24/2011	01/22/2021	1,937	2,500,000		1291			750,413		750,413	14,444						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	01/24/2012	01/24/2022	1,902	2,500,000		1315			812,960		812,960	20,912						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	01/08/2013	01/06/2023	1,990	2,900,000		1457			736,774		736,774	9,900						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	01/16/2013	01/13/2023	1,698	2,500,000		1473			619,750		619,750	8,750						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	07/06/2017	653	1,000,000		1663			628		628	(111)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	07/14/2017	645	1,000,000		1684			566		566	129						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	07/24/2017	1,191	1,800,000		1642			1,979		1,979	(662)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	07/16/2008	07/16/2018	1,044	1,300,000		1270			254,796		254,796	8,176						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	07/07/2006	07/07/2016	790	1,000,000		1422			141,021		141,021	4,831						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	07/24/2006	07/22/2016	1,031	1,300,000		1418			38,618		38,618	(130)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	07/16/2009	07/15/2019	2,657	2,500,000	977.710000	399,750			1,528,219		1,528,219	48,795						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	07/08/2010	07/08/2020	2,710	2,900,000		1117			1,359,817		1,359,817	34,003						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	07/30/2010	07/30/2020	2,723	3,000,000		1168			1,254,567		1,254,567	46,977						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	07/01/2011	07/01/2021	1,866	2,500,000		1340			692,242		692,242	24,220						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	07/15/2011	07/15/2021	2,355	3,100,000		1316			919,732		919,732	15,802						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	08/01/2011	07/30/2021	1,943	2,500,000		1287			803,624		803,624	14,843						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	07/06/2012	07/06/2022	1,845	2,500,000		1355			765,377		765,377	17,088						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	07/24/2012	07/22/2022	2,167	2,900,000		1338			937,478		937,478	22,338						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	06/08/2007	06/06/2014	663	1,000,000		1575												0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	06/22/2007	06/22/2017	666	1,000,000		1633			1,026		1,026	(316)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	06/29/2017	1,197	1,800,000		1626			2,271		2,271	(1,041)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	06/01/2006	06/01/2016	778	1,000,000		1431			17,338		17,338	(828)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	06/16/2006	06/16/2016	1,358	1,700,000		1393			69,742		69,742	1,783						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	06/23/2006	06/23/2016	884	1,100,000		1386			50,310		50,310	1,470						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	06/30/2006	06/30/2016	866	1,100,000		1414			31,712		31,712	379						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	06/01/2007	06/01/2017	651	1,000,000		1669			180		180	(399)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	06/01/2010	06/01/2020	2,335	2,500,000		1092			1,207,810		1,207,810	45,398						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	06/08/2010	06/08/2020	2,354	2,500,000		1093			1,218,978		1,218,978	46,191						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	06/16/2010	06/16/2020	3,768	4,200,000		1151			1,770,910		1,770,910	68,412						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	06/16/2011	06/16/2021	1,972	2,500,000		1268			834,271		834,271	16,684						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	06/24/2011	06/24/2021	2,286	2,900,000		1268			963,419		963,419	36,422						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	ZOMI2JT14K	06/08/2012	06/08/2022	1,961	2,600,000		1326			834,159		834,159	12,979						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	06/22/2012	06/22/2022	1,873	2,500,000		1335			782,190		782,190	27,889						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/01/2006	03/01/2016	774	1,000,000		1362			49,115		49,115	756						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/16/2006	03/16/2016	766	1,000,000		1377			41,671		41,671	247						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	03/24/2006	03/24/2016	998	1,300,000	1375	165,750		52,107		52,107	1,508						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/31/2006	03/31/2016	1,081	1,400,000	1366	182,560		69,538		69,538	969						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	03/01/2017	713	1,000,000	1536	49,552		5,359		5,359	(1,816)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	03/16/2017	1,009	1,400,000	1522	73,112		11,970		11,970	(2,755)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	03/23/2007	03/23/2017	696	1,000,000	1576	111,500		1,717		1,717	(1,354)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	03/30/2007	03/30/2017	1,196	1,700,000	1559	190,400		5,654		5,654	(2,993)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	03/24/2008	03/24/2018	741	1,000,000	1376	164,000		103,607		103,607	2,707						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	03/24/2009	03/22/2019	3,101	2,500,000	837.880000	495,000		2,105,987		2,105,987	53,708						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/16/2011	03/16/2021	1,989	2,500,000	1257	326,250		834,555		834,555	31,337						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	03/24/2011	03/24/2021	1,909	2,500,000	1310	322,500		725,915		725,915	26,406						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	03/30/2012	03/30/2022	1,775	2,500,000	1408	298,750		640,626		640,626	6,047						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/08/2010	03/06/2020	2,547	2,900,000	1161	386,570		1,136,988		1,136,988	41,786						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	03/16/2010	03/16/2020	5,606	6,500,000	1182	866,450		2,415,009		2,415,009	58,726						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	03/24/2010	03/24/2020	2,100	2,500,000	1190	335,000		906,498		906,498	21,324						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/16/2012	03/16/2022	1,780	2,500,000	1404	340,000		643,792		643,792	20,887						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	05/08/2006	05/06/2016	755	1,000,000	1446	116,700		8,723		8,723	(1,333)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	05/16/2006	05/16/2016	774	1,000,000	1411	113,500		31,485		31,485	862						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	05/24/2006	05/24/2016	795	1,000,000	1374	118,100		51,510		51,510	492						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	05/08/2007	05/08/2017	995	1,500,000	1639	172,500		526		526	(877)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	05/16/2017	660	1,000,000	1652	36,721		593		593	27						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	05/24/2017	663	1,000,000	1652	37,127		586		586	(2)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/01/2008	05/01/2018	710	1,000,000	1437	159,500		71,787		71,787	1,051						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	05/16/2008	05/16/2018	702	1,000,000	1453	159,000		65,380		65,380	750						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	05/30/2018	714	1,000,000	1428	81,299		79,625		79,625	1,409						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Citigroup	E57ODZWZ7	05/22/2009	05/22/2019	2,818	2,500,000	921.240000	418,750		1,758,442		1,758,442	46,605						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	05/07/2010	05/07/2020	3,151	3,500,000	1133	564,200		1,509,793		1,509,793	37,280						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	05/24/2010	05/22/2020	2,608	2,800,000	1095	477,400		1,334,147		1,334,147	48,129						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	05/16/2011	05/14/2021	1,880	2,500,000	1329	305,000		701,994		701,994	11,549						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	05/24/2011	05/24/2021	1,899	2,500,000	1316	320,750		726,153		726,153	26,219						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	05/16/2012	05/16/2022	1,887	2,500,000	1325	316,250		793,329		793,329	28,553						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	05/24/2012	05/24/2022	1,893	2,500,000	1321	325,750		801,864		801,864	28,585						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	11/08/2005	11/06/2015	6,155	7,500,000	1242	1,132,500		972,171		972,171	28,668						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	11/16/2005	11/16/2015	2,843	3,500,000	1258	526,750		381,558		381,558	10,857						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	11/01/2016	731	1,000,000	1486	53,107		9,411		9,411	(1,665)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	11/16/2016	714	1,000,000	1542	45,179		1,820		1,820	(916)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	11/01/2017	663	1,000,000	1622	44,244		3,409		3,409	(1,383)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	11/08/2017	678	1,000,000	1571	50,801		9,404		9,404	(2,315)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	11/07/2008	11/07/2018	3,222	3,000,000	949.520000	697,500		1,772,581		1,772,581	47,700						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	11/16/2009	11/15/2019	2,254	2,500,000	1139	402,000		1,014,333		1,014,333	37,727						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/24/2010	11/24/2020	2,086	2,500,000	1198	331,250		941,368		941,368	35,750						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/16/2011	11/16/2021	2,021	2,500,000	1237	372,500		961,845		961,845	28,273						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	11/08/2012	11/08/2022	2,323	3,200,000	1378	334,400		969,920		969,920	23,040						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/10/2005	10/09/2015	1,684	2,000,000	1187	317,800		349,446		349,446	8,034						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	10/24/2005	10/23/2015	2,501	3,000,000	1199	481,800		495,029		495,029	10,347						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/01/2005	10/30/2015	2,494	3,000,000	1238	453,300		404,775		404,775	11,565						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	10/06/2006	10/06/2016	741	1,000,000	1488	113,500		7,824		7,824	(1,778)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	10/24/2016	871	1,200,000	1519	57,588		3,580		3,580	(1,627)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	JPMorgan	7H6GLXDRU	10/08/2007	10/06/2017	837	1,300,000	1733	165,750		186		186	(440)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	10/16/2017	910	1,400,000	1672	53,824		1,725		1,725	(435)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/16/2008	10/16/2018	2,642	2,500,000	965.360000	514,500		1,406,966		1,406,966	38,174						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/08/2009	10/18/2019	2,346	2,500,000	1081	416,250		1,157,715		1,157,715	40,230						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/30/2009	10/30/2019	2,413	2,500,000	1057	411,250		1,248,210		1,248,210	42,585						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	10/15/2010	10/15/2020	2,126	2,500,000	1234	322,500		892,134		892,134	20,362						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/01/2010	10/30/2020	2,111	2,500,000	1188	329,500		967,138		967,138	36,840						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/14/2011	10/14/2021	2,042	2,500,000	1225	350,000		957,322		957,322	37,194						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/16/2012	10/14/2022	1,856	2,700,000	1455	283,230		657,555		657,555	19,253						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	10/24/2012	10/24/2022	1,775	2,500,000	1409	269,250		702,539		702,539	13,173						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	09/08/2015	789	1,000,000	1270	97,776		104,248		104,248	4,023						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	09/01/2016	763	1,000,000	1481	53,630		7,302		7,302	(1,678)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	10/03/2008	09/22/2016	1,141	1,500,000	1485	80,443		10,585		10,585	(2,499)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/24/2007	09/22/2017	791	1,200,000	1698	156,360		4,002		4,002	(1,390)						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	09/01/2011	09/01/2021	2,657	3,200,000	1204	408,640		1,283,246		1,283,246	40,415						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	09/23/2011	09/23/2021	2,200	2,500,000	1136	343,750		1,175,846		1,175,846	29,329						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/01/2005	09/01/2015	819	1,000,000	1222	152,500		138,051		138,051	3,448						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	09/24/2009	09/23/2016	2,379	2,500,000	1053	377,250		1,132,050		1,132,050	23,251						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/16/2009	09/16/2019	2,433	2,600,000	1079	439,140		1,198,735		1,198,735	41,761						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	09/24/2010	09/24/2020	2,176	2,500,000	1230	304,750		912,876		912,876	34,914						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/14/2012	09/14/2022	1,706	2,500,000	1466	285,750		586,990		586,990	16,768						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/01/2012	09/30/2022	1,731	2,500,000	1444	280,000		621,285		621,285	18,443						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	09/24/2009	09/24/2019	2,379	2,500,000	1061	427,500		1,208,857		1,208,857	40,709						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	SunTrust	IYDOJBGJW	06/08/2009	06/07/2019	2,662	2,500,000	976.050000	447,500		1,510,419		1,510,419	44,552						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	07/16/2012	07/16/2014	1,847	2,500,000	1354	83,000		198,116		198,116	177						0/0
S&P 500 Indexed Asian Cal	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	05/01/2012	05/01/2014	1,778	2,500,000	1406	94,500		238,203		238,203	297						0/0
S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	01/22/2014	01/22/2016	2,656	2,900,000	1845	523,450		172,846		172,846	(140,009)						0/0
S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	02/24/2014	02/24/2016	4,162	4,600,000	1848	792,580		272,792		272,792	(205,599)						0/0
S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Natixis	KX1WK48MP	08/23/2013	08/23/2019	1,503	2,500,000	1664	265,750		271,500		271,500	10,250						0/0
S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	04/29/2013	04/28/2017	1,833	2,500,000	1594	355,000		265,386		265,386	9,550						0/0
S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	04/24/2013	04/24/2019	1,583	2,500,000	1579	233,750		269,176		269,176	3,876						0/0
S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	04/01/2013	04/01/2016	2,546	3,000,000	1886	501,300		310,854		310,854	9,264						0/0
S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	04/08/2013	04/08/2016	2,107	2,500,000	1852	418,000		253,695		253,695	5,473						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	04/16/2013	04/15/2016	2,517	3,000,000	1575	514,500		312,900		312,900	7,602					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	04/23/2013	04/22/2016	3,040	3,700,000	1579	629,000		381,566		381,566	9,746					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	04/30/2013	04/29/2016	2,612	3,100,000	1598	522,970		324,130		324,130	12,296					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	08/06/2013	08/05/2016	2,229	2,500,000	1697	434,500		249,590		249,590	10,772					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	08/16/2013	08/16/2016	2,316	2,500,000	1656	419,000		252,834		252,834	12,064					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	08/23/2013	08/24/2016	2,377	2,500,000	1664	406,500		245,475		245,475	8,050					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/29/2013	12/01/2015	2,525	2,800,000	1806	528,640		187,432		187,432	9,192					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/06/2013	12/08/2015	2,381	2,600,000	1805	490,880		173,599		173,599	8,164					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/16/2013	12/16/2015	3,155	3,500,000	1787	649,600		235,070		235,070	11,584					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/23/2013	12/23/2015	3,659	4,100,000	1828	778,180		265,172		265,172	12,140					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/31/2013	12/31/2015	5,291	5,900,000	1848	1,100,350		366,095		366,095	(298,918)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	12/06/2013	12/08/2016	2,035	2,500,000	1805	325,000		164,718		164,718	6,213					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	12/31/2013	12/31/2018	1,753	2,500,000	1848	249,500		221,121		221,121	(66,274)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	01/31/2014	02/01/2016	3,948	4,300,000	1783	761,100		267,542		267,542	(185,188)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	02/07/2014	02/08/2016	2,460	2,600,000	1797	448,500		165,027		165,027	(109,224)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	02/14/2014	02/16/2016	2,466	2,700,000	1839	465,750		163,943		163,943	(124,141)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	01/08/2014	01/08/2016	3,232	3,700,000	1837	684,500		247,054		247,054	(182,892)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	01/15/2014	01/15/2016	3,345	3,800,000	1848	676,400		223,535		223,535	(182,818)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	07/01/2013	07/01/2016	2,433	2,500,000	1615	427,500		258,160		258,160	8,682					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	07/16/2013	07/15/2016	2,629	2,800,000	1676	484,400		297,065		297,065	10,744					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	07/23/2013	07/22/2016	2,811	3,100,000	1692	539,090		312,582		312,582	13,993					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	07/30/2013	07/29/2016	2,269	2,500,000	1686	435,000		252,520		252,520	10,802					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	07/05/2013	07/06/2018	1,845	2,500,000	1632	291,250		298,697		298,697	6,791					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	06/07/2013	06/08/2016	2,354	2,500,000	1643	405,250		254,547		254,547	8,483					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	06/24/2013	06/24/2016	4,005	4,300,000	1573	741,750		448,335		448,335	12,431					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	06/14/2013	06/16/2017	1,972	2,500,000	1627	362,000		269,410		269,410	8,332					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/07/2014	03/08/2017	1,891	2,500,000	1878	375,000		179,870		179,870	(102,722)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	03/07/2014	03/08/2016	2,459	2,800,000	1878	485,240		161,822		161,822	(135,025)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/14/2014	03/16/2016	3,450	4,000,000	1841	691,600		228,352		228,352	(181,768)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	03/24/2014	03/24/2016	2,227	2,600,000	1857	441,740		143,346		143,346	(118,570)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	03/28/2014	03/29/2018	1,775	2,500,000	1858	270,000		191,688		191,688	(69,787)					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Wells Fargo	KB1H1DSPR	05/06/2013	05/07/2016	2,431	2,700,000	1618	452,520		283,461		283,461	8,907					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	ING	Z0MI2JT14K	05/15/2013	05/13/2016	2,201	2,500,000	1659	405,500		246,473		246,473	11,139					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	05/24/2013	05/24/2016	2,329	2,500,000	1650	406,250		246,650		246,650	10,052					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/06/2013	11/06/2015	2,338	2,500,000	1770	478,500		176,135		176,135	9,135					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/15/2013	11/16/2015	2,352	2,800,000	1798	518,000		190,308		190,308	9,800					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	11/22/2013	11/24/2015	4,251	4,700,000	1805	890,650		317,626		317,626	15,759					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Morgan Stanl	4PQUHN3JP	11/08/2013	11/13/2017	1,959	2,500,000	1771	268,750		204,168		204,168	5,860					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/08/2013	10/08/2015	2,346	2,500,000	1655	499,750		203,322		203,322	8,792					0/0	
	S&P 500 Indexed Digital C	Multiple	N/A	Equity/Ind	Barclays	G5GSEF7VJ	10/16/2013	10/16/2015	2,298	2,500,000	1722	498,500		194,992		194,992	10,110					0/0	

SCHEDULE DB - PART A - SECTION 1

(a)

Code	Description of Hedged Risk(s)
	NONE

E06.10

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

NONE Schedule DB - Part B - Section 1

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

[illegible]

E08

Collateral for Derivative Instruments Open as of Current Statement Date

E09

0199999	Total Collateral Pledged by Reporting Entity
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0299999	Total Collateral Pledged to Reporting Entity
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NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
American Water Capital CP		03/25/2014	0.230	04/02/2014	8,437,946		377
Atlantic City Electric Co CP		03/27/2014	0.200	04/03/2014	10,571,883		294
Atlantic City Electric Co CP		03/31/2014	0.200	04/04/2014	14,999,750		83
Carnival Corp. CP		03/24/2014	0.210	04/07/2014	4,063,858		190
Delmarva Power & Light Co CP		03/28/2014	0.200	04/04/2014	15,905,735		353
Equifax CP		03/21/2014	0.220	04/04/2014	1,244,977		84
Integrus Energy Group Inc. CP		03/19/2014	0.200	04/01/2014	20,300,000		1,466
Integrus Energy Group Inc. CP		03/19/2014	0.220	04/04/2014	6,189,887		492
Nabors Industries Inc CP		03/06/2014	0.280	04/01/2014	2,133,000		431
Nabors Industries Inc CP		03/24/2014	0.250	04/02/2014	5,999,958		333
Nabors Industries Inc CP		03/28/2014	0.270	04/07/2014	4,999,775		150
Nabors Industries Inc CP		03/28/2014	0.270	04/09/2014	6,999,580		210
Nabors Industries Inc CP		03/28/2014	0.270	04/10/2014	2,046,862		61
Nabors Industries Inc CP		03/31/2014	0.270	04/11/2014	2,182,836		16
Nextera Energy Capital Holding CP		03/17/2014	0.240	04/04/2014	1,128,977		113
Northeast Utilities CP		03/26/2014	0.180	04/02/2014	20,236,899		607
Pacific Gas & Electric Co CP		03/26/2014	0.190	04/03/2014	24,999,736		792
Spectra Energy Capital LLC CP		03/17/2014	0.230	04/01/2014	17,500,000		1,679
Spectra Energy Capital LLC CP		03/18/2014	0.240	04/08/2014	1,557,927		145
Valspar Corp CP		03/06/2014	0.210	04/02/2014	4,476,974		679
3299999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					175,976,560		8,555
3899999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotal					175,976,560		8,555
7799999 Total Bonds - Subtotals - Issuer Obligations					175,976,560		8,555
8399999 Total Bonds - Subtotals - Bonds					175,976,560		8,555
8699999 Total Cash Equivalents					175,976,560		8,555